

Accelerated and interpretable oblique random survival forests

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Editor: TBD

Abstract

The oblique random survival forest (RSF) is an ensemble supervised learning method for right-censored outcomes. Trees in the oblique RSF are grown using linear combinations of predictors to create branches, whereas in the standard RSF, a single predictor is used. Oblique RSF ensembles often have higher prediction accuracy than standard RSF ensembles. However, assessing all possible linear combinations of predictors induces significant computational overhead that limits applications to large-scale data sets. In addition, few methods have been developed for interpretation of oblique RSF ensembles, and they remain more difficult to interpret compared to their axis-based counterparts. In this article, we introduce and evaluate a method to increase computational efficiency of the oblique RSF and a method to estimate importance of individual predictor variables with the oblique RSF. Our strategy to reduce computational overhead makes use of Newton-Raphson scoring, a classical optimization technique that we apply to the Cox partial likelihood function within each non-leaf node of decision trees. We estimate the importance of individual predictors for the oblique RSF by negating each coefficient used for the given predictor in linear combinations, and then computing the reduction in out-of-bag accuracy. In general benchmarking experiments, we find that our implementation of the oblique RSF is over 500 times faster with equivalent discrimination and superior Brier score compared to existing software for oblique RSFs. We find in simulation studies that ‘negation importance’ discriminates between signal and noise predictors more reliably than permutation importance, Shapley additive explanations, and a previously introduced technique to measure variable importance with oblique RSFs based on analysis of variance. All methods pertaining to oblique RSFs in the current study are available in the **aorsf** R package.

Keywords: Random Forests, Survival, Efficiency, Variable Importance

1. Introduction

Risk prediction may reduce the burden of disease by guiding strategies for prevention and treatment in a wide range of domains (Moons et al., 2012a,b). The random survival forest (RSF; Ishwaran et al. (2008); Hothorn et al. (2006)) is a supervised learning algorithm that has been used frequently for risk prediction (Wang and Li, 2017). Similar to random forests (RFs) for classification and regression (Breiman, 2001), The RSF is a large set of de-correlated and randomized decision trees, with each tree contributing to the ensemble’s prediction function. Notable characteristics of the RSF include uniform convergence of its ensemble survival prediction function to the true survival function, first shown by Ishwaran and Kogalur (2010) and later by Cui et al. (2017) under more general conditions. However, Cui et al. (2017) noted that the RSF is at a disadvantage when predictors are correlated and some are not relevant to the censored outcome, which is a strong possibility when large medical databases are leveraged for risk prediction.

A potential approach to improve the RSF when predictors are correlated and some are not relevant to the censored outcome is to use oblique trees instead of axis based trees. Axis based trees split data using a single predictor, creating decision boundaries

that are perpendicular or parallel to axes of the predictor space (see Breiman et al., 2017, Chapter 2). Oblique trees split data using a linear combination of predictors, creating decision boundaries that are neither parallel nor perpendicular to axes of their contributing predictors (see Breiman et al., 2017, Chapter 5). Menze et al. (2011) examined prediction accuracy of RFs in the presence of correlated predictors and found that oblique RFs had substantially higher prediction accuracy compared to axis-based RFs. Similarly, Jaeger et al. (2019) found that growing RSFs with oblique rather than axis-based survival trees reduced the RSF’s concordance error, with improvements ranging from 2.5% to 24.9% depending on the data analyzed.

Oblique trees have at least two notable drawbacks compared to axis-based trees. First, finding a locally optimal oblique decision rule may require exponentially more computation than an axis-based rule. If p predictors are potentially used to split n observations, up to $\mathcal{O}(n^p)$ oblique splits can be assessed versus $\mathcal{O}(n \cdot p)$ axis-based splits (Heath et al., 1993; Murthy et al., 1994). Second, estimating variable importance (VI) using permutation (a standard method for RFs) may be less effective in ensembles of oblique trees, as permuting the values of one predictor may not destabilize decisions that are based on linear combinations of predictors. Although VI is one of the most widely used strategies to interpret random forests (Ishwaran and Lu, 2019), few studies have investigated VI for oblique random forests (see Menze et al., 2011, Section 5), and fewer have investigated VI specifically for the oblique RSF.

The rest of this article is organized as follows. Section 2 reviews prior studies that have developed methods related to those introduced in the current study. In Section 3, we reduce the computational cost of oblique RSFs (that is, accelerate them) with a scalable algorithm to identify linear combinations of coefficients. In Section 4, we improve the interpretability of oblique RSFs with ‘negation VI’, a method to estimate VI that flips the sign of coefficients in linear combinations of predictors instead of permuting predictor values. We evaluate these methods with general benchmarking experiments and simulation studies in Section 5. In Section 6, we summarize results from the current study and present ideas connecting the current work to existing frameworks and methods for RSFs that future studies may engage with. The accelerated oblique RSF and multiple methods to compute VI for oblique RSFs are available in the `aorsf` R Package.

2. Related work

Sections 2.1 and 2.2 briefly summarize prior studies that have developed methods related to the oblique RSF and VI, respectively.

2.1 Axis-based and oblique random forests

After Breiman (2001) introduced the axis-based and oblique RF, numerous methods were developed to grow oblique RFs for classification or regression tasks (Menze et al., 2011;

Zhang and Suganthan, 2014; Rainforth and Wood, 2015; Zhu et al., 2015; Poona et al., 2016; Qiu et al., 2017; Tomita et al., 2020; Katuwal et al., 2020). However, oblique splitting approaches for classification or regression may not generalize to censored outcomes (for example, see Zhu, 2013, Section 4.5.1), and most research involving the RSF has focused on forests with axis-based trees (Wang and Li, 2017).

Building on prior research for bagging survival trees (Hothorn et al., 2004), Hothorn et al. (2006) developed an axis-based RSF in their framework for unbiased recursive partitioning, more commonly referred to as the conditional inference forest (CIF). Zhou et al. (2016) developed a rotation forest based on the CIF and Wang and Zhou (2017) developed a method for extending the predictor space of the CIF. Ishwaran et al. (2008) developed an axis-based RSF with strict adherence to the rules for growing trees proposed in Breiman (2001). Jaeger et al. (2019) developed the oblique RSF following the bootstrapping approach described in Breiman’s original RF and incorporating early stopping rules from the CIF.

Fast algorithms to fit axis-based RSFs are available in the `randomForestSRC` R package (Ishwaran and Kogalur, 2019) and the `ranger` (Wright and Ziegler, 2017) R package. `randomForestSRC` provides a unified interface to grow RFs in a wide range of analyses, and `ranger` is designed to grow RFs efficiently using high dimensional data. Fast algorithms to fit the CIF are provided by the `party` R package (Hothorn et al., 2010), which provides a computational toolbox for recursive partitioning using conditional inference trees. Jaeger et al. (2019) developed the `obliqueRSF` package and found it was approximately 30 times slower than `party` and nearly 200 times slower than `randomForestSRC`. Few studies have developed software with fast algorithms for oblique RSFs that have comparable speed compared to algorithms for axis-based RSFs.

2.2 Variable importance

Several techniques to estimate VI have been developed since Breiman (2001) introduced permutation VI, which is defined for each predictor as the difference in a RF’s estimated prediction error before versus after the predictor’s values are randomly permuted. Strobl et al. (2007) identified bias in permutation VI driven by variable selection bias and effects induced by bootstrap sampling, and proposed an unbiased permutation VI measure based on unbiased recursive partitioning (Hothorn et al., 2006). Menze et al. (2011) introduced an approach to estimate VI for oblique RFs that computes an analysis of variance (ANOVA) table in non-leaf nodes to obtain p-values for each predictor contributing to the node. The ANOVA VI¹ is then defined for each predictor as the number of times a p-value associated with the predictor is ≤ 0.01 while growing a forest. Lundberg and Lee (2017) introduced a method to estimate VI using SHapley Additive exPlanation (SHAP) values, which estimate the contribution of a predictor to a model’s prediction for a given observation. SHAP VI

1. Menze et al. (2011) name their method ‘oblique RF VI’, but we use the name ‘ANOVA VI’ in this article to avoid confusing Menze’s approach with other approaches to estimate VI for oblique RFs.

is computed for each predictor by taking the mean absolute value of SHAP values for that predictor across all observations in a given set. With the exception of Menze et al. (2011), few studies have evaluated estimation of VI using oblique RFs, and fewer have examined VI specifically for the oblique RSF.

3. The accelerated oblique random survival forest

This section describes our approach to reduce computational overhead of the oblique RSF. Consider the usual framework for right-censored time-to-event outcomes with training data

$$\mathcal{D}_{\text{train}} = \{(T_i, \delta_i, \mathbf{x}_i)\}_{i=1}^{N_{\text{train}}}.$$

Here, T_i is the event time if $\delta_i = 1$ or the censoring time if $\delta_i = 0$, and \mathbf{x}_i is a vector of predictors values. Assuming there are no ties, let $t_1 < \dots < t_m$ denote the m unique event times in $\mathcal{D}_{\text{train}}$.

To accelerate the oblique RSF, we propose to identify linear combinations of predictor variables in non-leaf nodes by applying Newton Raphson scoring to the partial likelihood function of the Cox regression model:

$$L(\boldsymbol{\beta}) = \prod_{i=1}^m \frac{e^{\mathbf{x}_{j(i)}^T \boldsymbol{\beta}}}{\sum_{j \in R_i} e^{\mathbf{x}_j^T \boldsymbol{\beta}}}, \quad (1)$$

where R_i is the set of indices, j , with $T_j \geq t_i$ (i.e., those still at risk at time t_i), and $j(i)$ is the index of the observation for which an event occurred at time t_i . Newton Raphson scoring is an exceptionally fast estimation procedure, and the `survival` package includes documentation that outlines how to efficiently program it (Therneau, 2022a). Briefly, a vector of estimated regression coefficients, $\hat{\boldsymbol{\beta}}$, is updated in each step of the procedure based on its first derivative, $U(\hat{\boldsymbol{\beta}})$, and second derivative, $H(\hat{\boldsymbol{\beta}})$:

$$\hat{\boldsymbol{\beta}}^{k+1} = \hat{\boldsymbol{\beta}}^k + U(\hat{\boldsymbol{\beta}} = \hat{\boldsymbol{\beta}}^k) H^{-1}(\hat{\boldsymbol{\beta}} = \hat{\boldsymbol{\beta}}^k)$$

For statistical inference, it is recommended to continue updating $\hat{\boldsymbol{\beta}}$ by completing additional iterations of Newton Raphson scoring until a convergence threshold is met. However, since an estimate of $\hat{\boldsymbol{\beta}}$ is created by the first iteration of Newton Raphson scoring, only one iteration of Newton Raphson scoring is needed to identify a valid linear combination of predictors. Moreover, computing U and H requires computation and exponentiation of the vector $\mathbf{x}\hat{\boldsymbol{\beta}}$, but these steps can be skipped on the first iteration of Newton Raphson scoring if an initial value of $\hat{\boldsymbol{\beta}} = 0$ is chosen, allowing for a reduction in computing operations and removing the need to scale predictor values prior to initiating the Newton Raphson algorithm.² In Section 5.1.6, we formally test whether growing oblique survival trees using one

2. Predictors are scaled prior to initiating the Newton Raphson algorithm to avoid exponentiation of large numbers. However, if only one iteration is completed with an initial value of 0 for $\hat{\boldsymbol{\beta}}$, then $\exp(\mathbf{x}\hat{\boldsymbol{\beta}}) = 1$.

iteration of Newton Raphson scoring provides equivalent prediction accuracy compared to trees where iterations are completed until a convergence threshold is met.

Algorithm 1 presents our approach to fitting an oblique survival tree in the accelerated oblique RSF using default values from the `aorsf` R package. Several steps are taken to reduce computational overhead. First, memory is conserved by conducting bootstrap resampling via randomly generated bootstrap weights rather than making a traditional bootstrap sample. Weights are integer valued, with a weight of v indicating an observation was sampled v times. Second, early stopping is applied to the tree-growing procedure if a statistical criterion is not met. In our case, the criterion is based on the magnitude of a log-rank test statistic corresponding to splitting the data at a current node. Third, instead of greedy recursive partitioning, we use ‘good enough’ partitioning. More specifically, instead of computing a log-rank test statistic for several different linear combinations of variables and proceeding with the highest scoring option, we identify an optimal cut-point for one linear combination of variables and assess whether using this combination will create a split that passes the criterion for splitting a node. If it does not pass the criterion, then another linear combination will be tested, with the maximum number of attempts set by the parameter `n.retry`. Often a ‘good-enough’ split can be found in just one attempt when the training set is large, which gives the accelerated oblique RSF a computational advantage in larger training sets compared to greedy partitioning.

4. Negation variable importance

This Section introduces negation VI, which is similar to permutation VI in that it measures how much a model’s prediction error increases when a variable’s role in the model is destabilized. Specifically, negation VI measures the increase in an oblique RF’s prediction error after flipping the sign of all coefficients linked to a variable (that is, negating them). As the magnitude of a coefficient increases, so does the probability that negating it will change the oblique RF’s predictions. For the current study, we use Harrell’s concordance (C)-statistic (Harrell et al., 1982) to measure change in prediction error when computing negation VI.

Negation VI has several helpful characteristics. First, negation VI generalizes to any oblique RF (that is, not just RSFs) using any valid error function, making it both general and flexible.³ Second, since the coefficients in each non-leaf node of an oblique tree are adjusted for the accompanying predictors, negation VI may provide better estimation of VI in the presence of correlated variables compared to standard VI techniques. Third, unlike permutation, negation is non-random and hence reproducible without setting a random seed. Additionally, since negation VI does not permute variables, the analyst need not worry about impossible combinations of predictors that may occur when one predictor is randomly permuted, such as having a negative status for type 2 diabetes and having

3. The `aorsf` package enables customized functions to be applied in lieu of the default C-statistic (see `?aorsf::orsf_vi_negate`)

Algorithm 1 Accelerated oblique random survival tree using default parameters.

Require: Training data $\mathcal{D}_{\text{train}} = \{(T_i, \delta_i, \mathbf{x}_i)\}_{i=1}^{N_{\text{train}}}$, $\text{mtry} = \sqrt{\text{ncol}(\mathbf{x}_{\text{train}})}$, $\text{n_split} = 5$, $\text{n_retry} = 3$, and $\text{split_min_stat} = 3.841459$

- 1: $\mathcal{T} \leftarrow \emptyset$
- 2: $w \leftarrow \text{sample}(\text{from} = \{0, \dots, 10\}, \text{size} = \text{nrow}(\mathbf{x}_{\text{train}}), \text{replace} = \text{T})$
- 3: $\mathcal{D}_{\text{in-bag}} \leftarrow \text{subset}(\mathcal{D}_{\text{train}}, \text{rows} = \text{which}(w > 0))$
- 4: $w \leftarrow \text{subset}(w, \text{which}(w > 0))$
- 5: $\text{node_assignments} \leftarrow \text{rep}(1, \text{times} = \text{nrow}(\mathbf{x}_{\text{in-bag}}))$
- 6: $\text{nodes_to_split} \leftarrow \{1\}$
- 7: **while** $\text{nodes_to_split} \neq \emptyset$ **do**
- 8: **for** $\text{node} \in \text{nodes_to_split}$ **do**
- 9: $\text{n_try} \leftarrow 1$
- 10: $\text{node_rows} \leftarrow \text{which}(\text{node_assignments} \equiv \text{node})$
- 11: $\text{node_cols} \leftarrow \text{sample}(\text{from} = \{1, \dots, \text{ncol}(\mathbf{x})\}, \text{size} = \text{mtry}, \text{replace} = \text{F})$
- 12: $\mathcal{D}_{\text{node}} \leftarrow \text{subset}(\mathcal{D}_{\text{in-bag}}, \text{rows} = \text{node_rows}, \text{columns} = \text{node_cols})$
- 13: $\beta \leftarrow \text{newt_raph}(\mathcal{D}_{\text{node}}, \text{weights} = \text{subset}(w, \text{node_rows}), \text{max_iter} = 1)$
- 14: $\eta \leftarrow \mathbf{x}_{\text{node}} \times \beta$
- 15: $\mathcal{C} \leftarrow \text{sample}(\text{from} = \text{unique}(\eta), \text{size} = \text{n_split}, \text{replace} = \text{F})$
- 16: $c \leftarrow \text{argmax}_{c^* \in \mathcal{C}} \{\log_rank_stat(\eta, c^*)\}$
- 17: **if** $\log_rank_stat(\eta, c) \geq \text{split_min_stat}$ **then**
- 18: $\mathcal{T} \leftarrow \text{add_node}(\mathcal{T}, \text{name} = \text{node}, \text{beta} = \beta, \text{cutpoint} = c)$
- 19: ▷ Right node logic omitted for brevity (identical to left node logic)
- 20: $\text{node_left_name} \leftarrow \max(\text{node_assignments}) + 1$
- 21: $\text{node_left_rows} \leftarrow \text{subset}(\text{node_rows}, \text{which}(\eta \leq c))$
- 22: $\text{subset}(\text{node_assignments}, \text{node_left_rows}) \leftarrow \text{node_left_name}$
- 23: **if** $\text{is_splittable}(\text{subset}(\text{node_assignments}, \text{node_left_rows}))$ **then**
- 24: $\text{nodes_to_split} \leftarrow \text{nodes_to_split} \cup \text{node_left_name}$
- 25: **else**
- 26: $\mathcal{T} \leftarrow \text{add_leaf}(\mathcal{T}, \text{data} = \text{subset}(\mathcal{D}_{\text{node}}, \text{rows} = \text{node_left_rows}))$
- 27: **end if**
- 28: **else if** $\text{n_try} \leq \text{n_retry}$ **then**
- 29: $\text{n_try} \leftarrow \text{n_try} + 1$
- 30: **go to** 11
- 31: **else**
- 32: $\mathcal{T} \leftarrow \text{add_leaf}(\mathcal{T}, \text{data} = \mathcal{D}_{\text{node}})$
- 33: **end if**
- 34: $\text{nodes_to_split} \leftarrow \text{nodes_to_split} \setminus \{\text{node}\}$
- 35: **end for**
- 36: **end while**
- 37: **return** \mathcal{T}

Hemoglobin A1c level $\geq 6.5\%$ (a value indicative of type 2 diabetes) as a result of randomly permuting the values of Hemoglobin A1c.

5. Numeric experiments

Sections 5.1 and 5.2 present numerical experiments examining the accelerated oblique RSF and negation VI, respectively. The code used to run these experiments is available online at <https://github.com/bcjaeger/aorsf-bench>. All analyses were conducted using R version 4.1.3 and coordinated by the `targets` R package (Landau, 2021). To standardize comparisons of computational efficiency, all learners and VI techniques used up to 4 processing units.

5.1 Benchmark of prediction accuracy and computational efficiency

The aim of this numeric experiment is to evaluate and compare the accelerated oblique RSF with its predecessor (the oblique RSF from the `obliqueRSF` R package) and with other machine learning algorithms for risk prediction. Inferences drawn from this experiment include equivalence and inferiority tests based on Bayesian linear mixed models.

5.1.1 LEARNERS

We consider four classes of learners: RSFs (both axis-based and oblique), boosting ensembles, regression models, and neural networks. Specific learners from each class are summarized in Table 1. To facilitate fair comparisons, tuning parameters were harmonized within each class. For example, for RSF learners, we set the minimum node size (a parameter shared by all RSF learners) as 10. Additionally, for RSF learners, the number of randomly selected predictors was the square root of the total number of predictors rounded to the nearest integer, and the number of trees in the ensemble was 500. For boosting, regression, and neural network learners, nested 10-fold cross-validation was applied to tune relevant model parameters. Specifically, tuning for boosting models included identifying the number of steps to complete. For regression models, tuning was used to identify the magnitude of penalization. For neural networks, the number and density of layers was tuned.

Learner Class	Software	Learners	Description
<i>Random Survival Forests</i>			
Axis based	RandomForestSRC ranger party rotsf rsfse	rsf-standard rsf-extratrees cif-standard cif-rotate cif-spacextend	rsf-standard grows survival trees following Leo Breiman’s original random forest algorithm with variables and cut-points selected to maximize a log-rank statistic. rsf-extratrees grows survival trees with randomly selected features and cut-points. cif-standard uses the framework of conditional inference to grow survival trees. cif-rotate extends cif-standard by applying principal component analysis to random subsets of data prior to growing each survival tree. cif-spacextend derives new predictors for each tree in the ensemble, separately.
Oblique	obliqueRSF aorsf	obliqueRSF-net aorsf-net aorsf-fast aorsf-cph aorsf-extratrees	Oblique survival trees following Leo Breiman’s random forest algorithm. Linear combinations of inputs are derived using glmnet in obliqueRSF-net and aorsf-net , using Newton Raphson scoring for the Cox partial likelihood function in aorsf-fast (1 iteration of scoring) and aorsf-cph (up to 20 iterations), and chosen randomly from a uniform distribution in aorsf-extratrees . Cut-points are selected from 5 randomly selected candidates to maximize a log-rank statistic.
<i>Boosting ensembles</i>			
Trees	xgboost	xgboost-cox xgboost-aft	xgboost-cox maximizes the Cox partial likelihood function, whereas xgboost-aft maximizes the accelerated failure time likelihood function. Nested cross validation (5 folds) is applied to tune the number of trees grown, the minimum number of observations in a leaf node was 10, the maximum depth of trees was 6, and \sqrt{p} variables were considered randomly for each tree split, where p is the total number of predictors.
<i>Regression models</i>			
Cox Net	glmnet	glmnet-cox	The Cox proportional hazards model is fit using an elastic net penalty. Nested cross validation (5 folds) is applied to tune penalty terms.
<i>Neural networks</i>			
Cox Time	survivalmodels	nn-cox	A neural network based on the proportional hazards model with time-varying effects. Nested cross-validation was applied to select the number of layers (from 1 to 8), the number of nodes in each layer (from $\sqrt{p}/2$ to \sqrt{p}), and the number of epochs to complete (up to 500). A drop-out rate of 10% was applied during training.

Table 1: Learning algorithms assessed in numeric studies. **aorsf-fast** is the accelerated oblique random survival forest (see Algorithm 1), and each of the additional learners are compared to **aorsf-fast** in numeric studies.

5.1.2 EVALUATION OF PREDICTION ACCURACY

Our primary metric for evaluating the accuracy of predicted risk is the integrated and scaled Brier score (Graf et al., 1999), a proper scoring rule that combines discrimination and calibration in one value and improves interpretability by adjusting for a benchmark model (Kattan and Gerds, 2018). Consider a testing data set:

$$\mathcal{D}_{\text{test}} = \{(T_i, \delta_i, x_i)\}_{i=1}^{N_{\text{test}}}.$$

Let $\hat{S}(t | x_i)$ be the predicted probability of survival up to a given prediction time of $t > 0$. For observation i in $\mathcal{D}_{\text{test}}$, let $\hat{S}(t | \mathbf{x}_i)$ be the predicted probability of survival up to a given prediction time of $t > 0$. Define

$$\begin{aligned} \widehat{\text{BS}}(t) = \frac{1}{N_{\text{test}}} \sum_{i=1}^{N_{\text{test}}} \{ & \hat{S}(t | \mathbf{x}_i)^2 \cdot I(T_i \leq t, \delta_i = 1) \cdot \hat{G}(T_i)^{-1} \\ & + [1 - \hat{S}(t | \mathbf{x}_i)]^2 \cdot I(T_i > t) \cdot \hat{G}(t)^{-1} \} \end{aligned}$$

where $\hat{G}(t)$ is the Kaplan-Meier estimate of the censoring distribution. As $\widehat{\text{BS}}(t)$ is time dependent, integration over time provides a summary measure of performance over a range of plausible prediction times. The integrated $\widehat{\text{BS}}(t)$ is defined as

$$\widehat{\text{BS}}(t_1, t_2) = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} \widehat{\text{BS}}(t) dt. \quad (2)$$

In our results, t_1 and t_2 are the 25th and 75th percentile of event times, respectively. $\widehat{\text{BS}}(t_1, t_2)$, a sum of squared prediction errors, can be scaled to produce a measure of explained residual variation (that is, an R^2 statistic) by computing

$$R^2 = 1 - \frac{\widehat{\text{BS}}(t_1, t_2)}{\widehat{\text{BS}}_0(t_1, t_2)} \quad (3)$$

where $\widehat{\text{BS}}_0(t_1, t_2)$ is the integrated Brier score when a Kaplan-Meier estimate for survival based on the training data is used as the survival prediction function $\hat{S}(t)$. We refer to this R^2 statistic as the index of prediction accuracy (IPA) (Kattan and Gerds, 2018).

Our secondary metric for evaluating predicted risk is the time-dependent concordance (C)-statistic. We compute the first time-dependent C-statistic proposed by Blanche et al. (2013, Equation 3), which is interpreted as the probability that a risk prediction model will assign higher risk to a case (that is, an observation with $T \leq t$ and $\delta = 1$) versus a non-case (that is, an observation with $T > t$). Similar to the IPA, observations with $T \leq t$ and $\delta = 0$ only contribute to inverse probability of censoring weights for the time-dependent C-statistic.

Both the IPA and time-dependent C-statistic generally take values between 0 and 1. To avoid presenting an excessive amount of leading zeroes in our tables, figures, and text,

we scale both the IPA and time-dependent C-statistic by 100. For example, we present a value of 25 if the IPA is 0.25, 87 if the time-dependent C-statistic is 0.87, and present 10.2 if the difference between two IPA values is 0.102

5.1.3 DATA SETS

We used a collection of 20 data sets containing a total of 33 risk prediction tasks (tasks per data set ranged from one to four) to benchmark the accelerated oblique RSF versus other learners. Participant-level data from the GUIDE-IT and SPRINT clinical trials and the ARIC and MESA community cohort studies was obtained from the National Institute of Health Biologic Specimen and Data Repository Coordinating Center (BioLINCC). Designs and protocols for these studies have been made available (ARIC Investigators, 1989; Bild et al., 2002; Felker et al., 2017; SPRINT Research Group, 2015). All other datasets were publicly available and obtained through R packages (see Appendix A.1). Across all prediction tasks, the number of observations ranged from 137 to 17,549 (median: 1,384), the number of predictors ranged from 7 to 1,692 (median: 24), and the percentage of censored observations ranged from 5.26 to 97.7 (median: 72.5) (Table A.1).

5.1.4 MONTE-CARLO CROSS VALIDATION

For each risk prediction task, we completed 22 runs of Monte-Carlo cross validation. In each run, we used a random sample containing 50% of the available data for training and the remaining 50% for testing each of the learners described in Section 5.1.1. Then, for each learner, we computed the IPA, time-dependent C-statistic, and computational time required to fit a prediction model and compute risk predictions. If any learner failed to obtain predictions on any particular split of data⁴, the results for that split were omitted from downstream analyses.

5.1.5 STATISTICAL ANALYSIS

After collecting data from 22 replications of Monte-Carlo cross validation for the 14 learners in all 33 risk prediction tasks, we analyzed the resulting 10,164 observations of IPA and, separately, time-dependent C-statistic, using a Bayesian linear mixed model. Our approach follows the ideas described by Benavoli et al. (2017) and Kuhn and Wickham (2020), who developed guidelines on making statistical comparisons between learners using Bayesian models. Specifically, we fit two models:

$$\text{IPA} = \hat{\gamma}_0 + \hat{\gamma} \cdot \text{learner} + (1 \mid \text{data/run})$$

and

$$\text{C-stat} = \hat{\gamma}_0 + \hat{\gamma} \cdot \text{learner} + (1 \mid \text{data/run}).$$

4. For example, when the prediction task was to predict risk of death in the ACTG 320 clinical trial (26 events total), some splits did not leave enough events in the training data to fit complex learners such as the neural network

Random intercepts for specific splits of data (that is, `run` in the model formula) were nested within datasets. The intercept, $\hat{\gamma}_0$, was the expected value of the outcome using `aorsf-fast`, making the coefficients in $\hat{\gamma}$ the expected differences between `aorsf-fast` and other learners. Default priors from `rstanarm` were applied for model fitting (Goodrich et al., 2022).

Hypothesis testing For both the IPA and time-dependent C-statistic, we conducted equivalence and inferiority tests based on a 1 point region of practical equivalence. More specifically, we concluded that two learners had practically equivalent IPA or time-dependent C-statistic if there was a 95% or higher posterior probability that the absolute difference in the relevant metric was less than 1. We concluded that one learner was weakly superior when there was $\geq 95\%$ posterior probability that the difference in the relevant metric was non-zero, and concluded superiority when when there was $\geq 95\%$ posterior probability that the difference in the relevant metric was 1 or more.

5.1.6 RESULTS

A full summary of all results presented in this Section is provided in Table A.2. In total, 724 out of 726 Monte-Carlo cross validation runs were completed. On run 13 and 18 for the ACTG 320 data, the `nn-cox` learner encountered an error during its fitting procedure.

Index of prediction accuracy Compared to learners that were not oblique RSFs, `aorsf-fast` had the highest IPA in 18 out of 33 risk prediction tasks, with an overall mean IPA of 13.2 (Figure 1). Compared to the learner with the second highest mean IPA (`cif-standard`), `aorsf-fast`’s mean was 1.42 points higher, a relative increase of 12.1%. The posterior probability of `aorsf-fast` and `aorsf-cph` having practically equivalent expected IPA was 0.99, and the posterior probability of `aorsf-fast` having a superior IPA to other learners ranged from 0.84 (versus `cif-standard`) to >0.999 (versus several other learners; see Figure 2)

Time-dependent concordance statistic Compared to learners that were not oblique RSFs, `aorsf-fast` had the highest time-dependent C-statistic in 12 out of 33 risk prediction tasks, with an overall mean of 77.1 (Figure 3). Compared to the learner with the second highest mean C-statistic (`cif-standard`), `aorsf-fast`’s mean was 0.777 points higher, a relative increase of 1.02%. The posterior probability of `aorsf-fast` and `aorsf-cph` having practically equivalent expected time-dependent C-statistics was 0.99, and the posterior probability of `aorsf-fast` having a superior time-dependent C-statistic versus other learners ranged from 0.25 (versus `cif-standard`) to >0.999 (versus several other learners; see Figure 4)

Computational efficiency Overall, `aorsf-fast` was the second fastest learner, with an expected model development and risk prediction time about 1/2 second longer than `glmnet-cox` (Figure 5). Comparing median computing times, `aorsf-fast` was 794.5 times

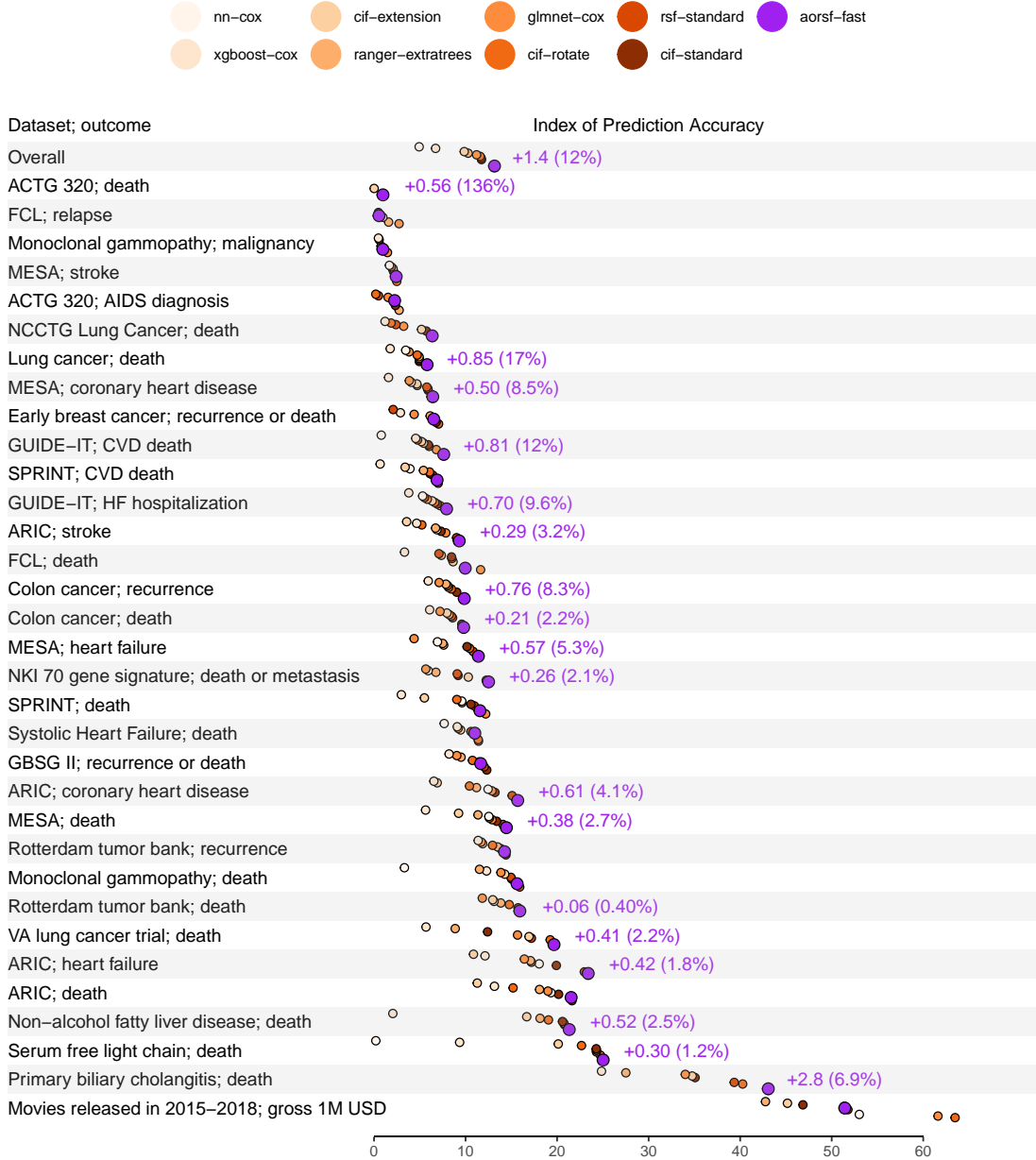


Figure 1: Index of prediction accuracy for the accelerated oblique random survival forest and other learning algorithms across multiple risk prediction tasks. Text appears in tasks where the accelerated oblique random survival forest obtained the highest index of prediction accuracy, showing the absolute and percent improvement over the second best learner. As predicted survival probabilities are not a standard output from `xgboost-aft`, it is not included in this figure.

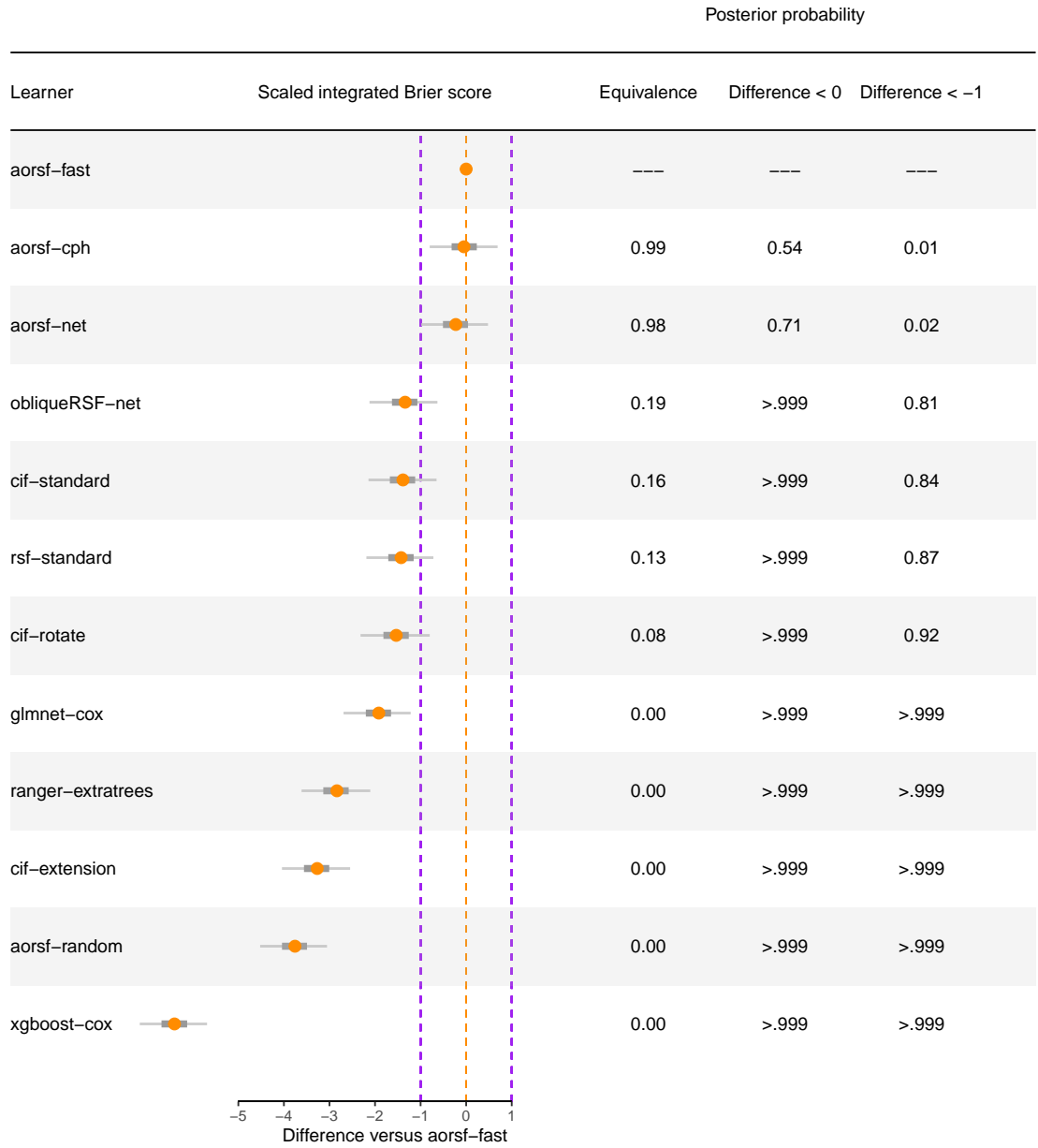


Figure 2: Expected differences in index of prediction accuracy between the accelerated oblique random survival forest and other learning algorithms. A region of practical equivalence is shown by purple dotted lines, and a boundary of non-zero difference is shown by an orange dotted line at the origin.

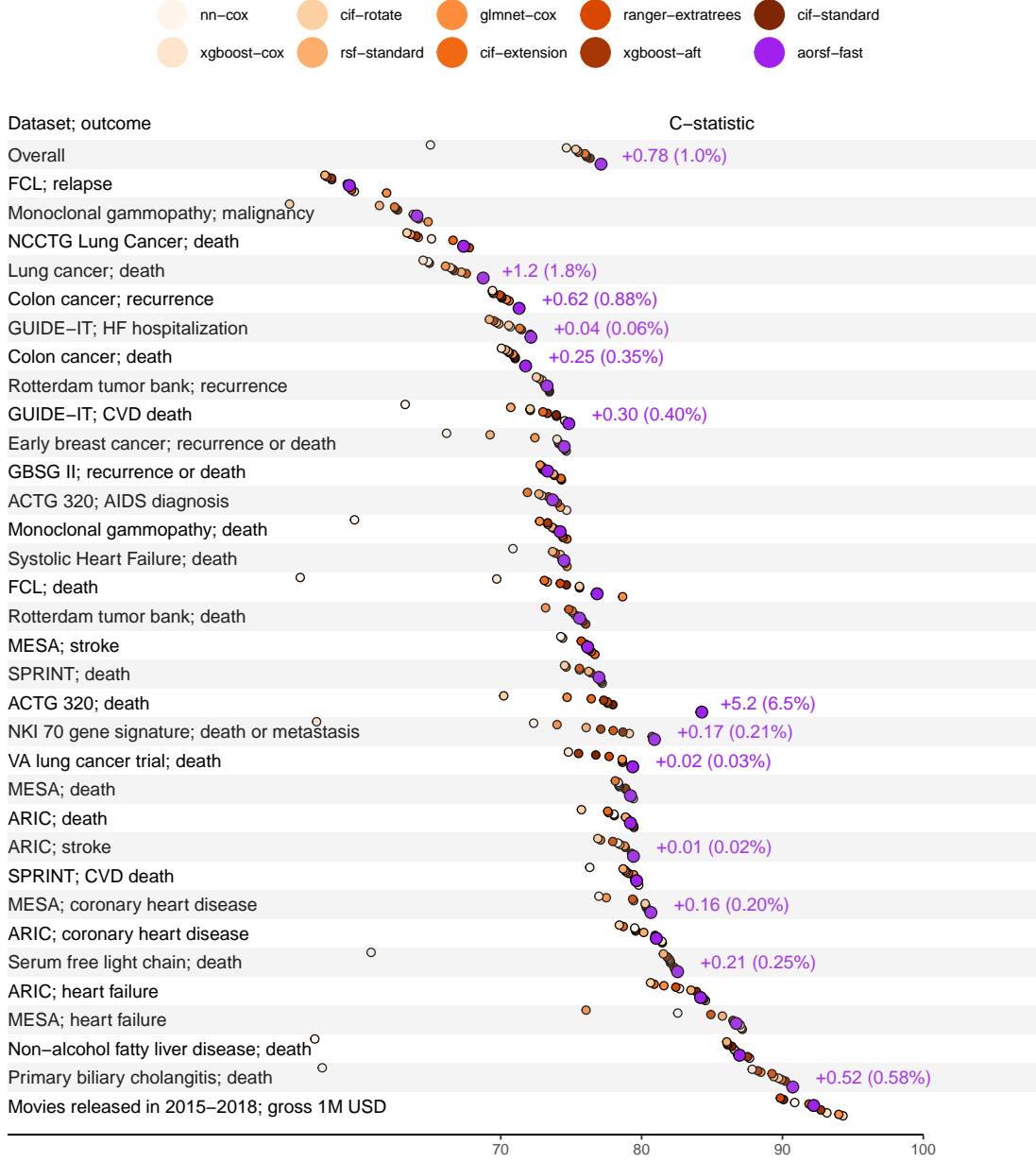


Figure 3: Time-dependent concordance statistic for the accelerated oblique random survival forest and other learning algorithms across multiple risk prediction tasks. Text appears in tasks where the accelerated oblique random survival forest obtained the highest concordance, showing the absolute and percent improvement over the second best learner.

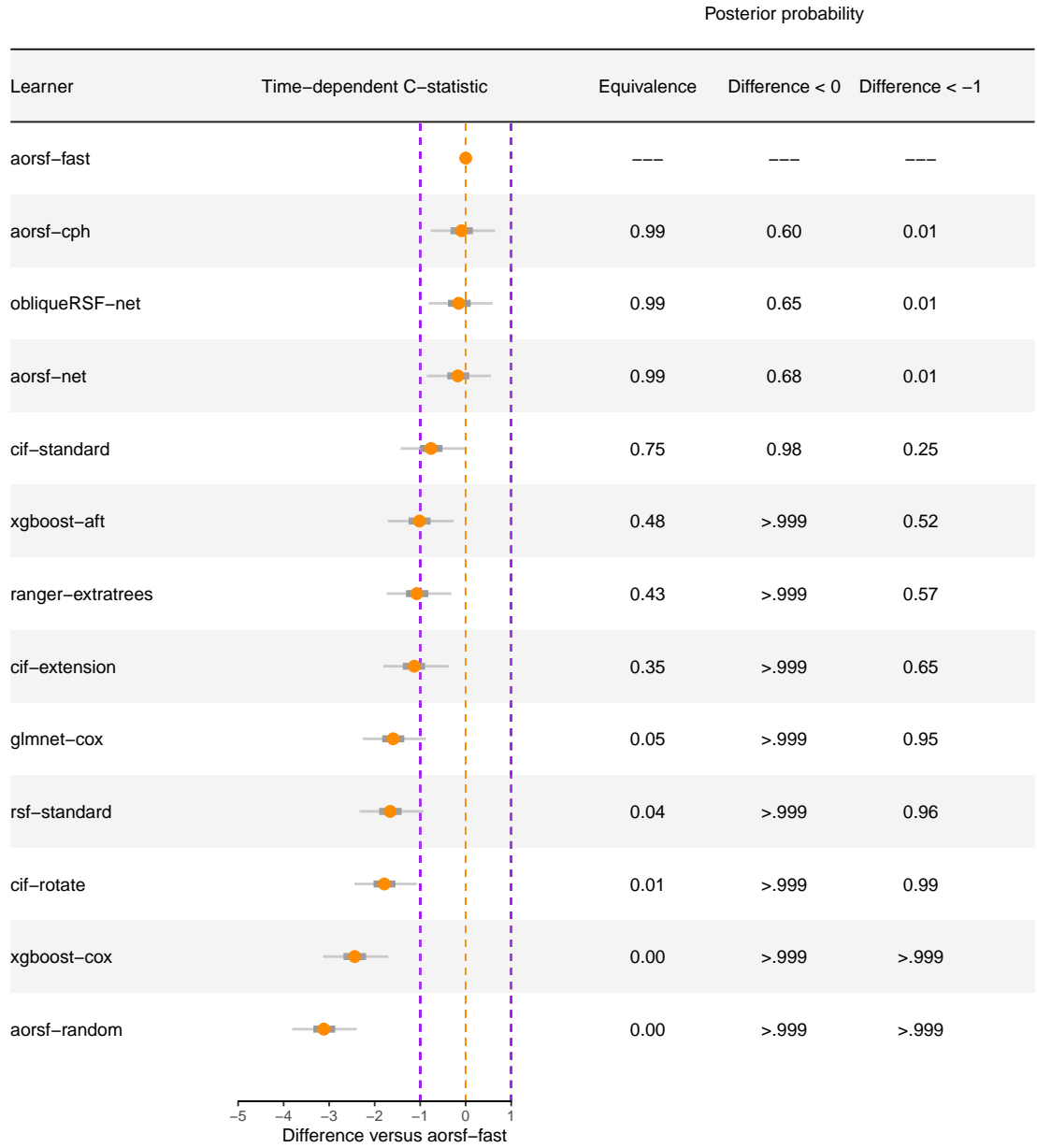


Figure 4: Expected differences in time-dependent concordance statistic between the accelerated oblique random survival forest and other learning algorithms. A region of practical equivalence is shown by purple dotted lines, and a boundary of non-zero difference is shown by an orange dotted line at the origin.

faster than its predecessor, **obliqueRSF-net**. In addition, **aorsf-fast** was 15.4, 2.14, and 4.79 faster than axis based forests grown using the **party**, **ranger**, and **randomForestSRC** packages, respectively.

5.2 Benchmark of variable importance

The aim of this experiment is to evaluate negation VI and similar VI methods based on how well they can discriminate between variables that do or do not have a relationship with a simulated outcome. We consider methods that are intrinsic to the oblique RF (for example, ANOVA VI), those that are intrinsic to the RF (for example, permutation VI), and those that are model-agnostic (for example, SHAP VI). VI methods with unavailable or still developing software were not included.⁵

5.2.1 VARIABLE IMPORTANCE TECHNIQUES

We compute permutation VI for axis based RSFs using the **randomForestSRC** package. We compute ANOVA VI, negation VI, and permutation VI for oblique RSFs using the **aorsf** package. For ANOVA VI, we applied a p-value threshold of 0.01, following the threshold recommended by Menze et al. (2011). We compute SHAP VI for boosted tree models using the **xgboost** package, which incorporates the tree SHAP approach proposed by Lundberg et al. (2018).

5.2.2 VARIABLE TYPES

We considered five classes of predictor variables, with each class characterized by its variables' relationship to a right-censored outcome. Specifically,

- *irrelevant* variables had no relationship with the outcome.
- *main effect* variables had a linear relationship to the outcome.
- *non-linear effect* variables had a non-linear relationship to the outcome.
- *combination effect* variables were formed by linear combinations of three other variables. While their combination was linearly related to the outcome, each of the three variables contributing to the combination had no relation to the outcome.
- *interaction effect* variables were related to the outcome by multiplicative interaction with one other variable, which could have been a main effect, non-linear effect, or combination effect variable.

5. Although the **party** package implements the approach to VI developed by Strobl et al. (2007), the developers of the **party** package note that the implementation of this approach for survival outcomes is “extremely slow and experimental” as of version 1.3.10. Therefore, it is not incorporated in the current simulation study.

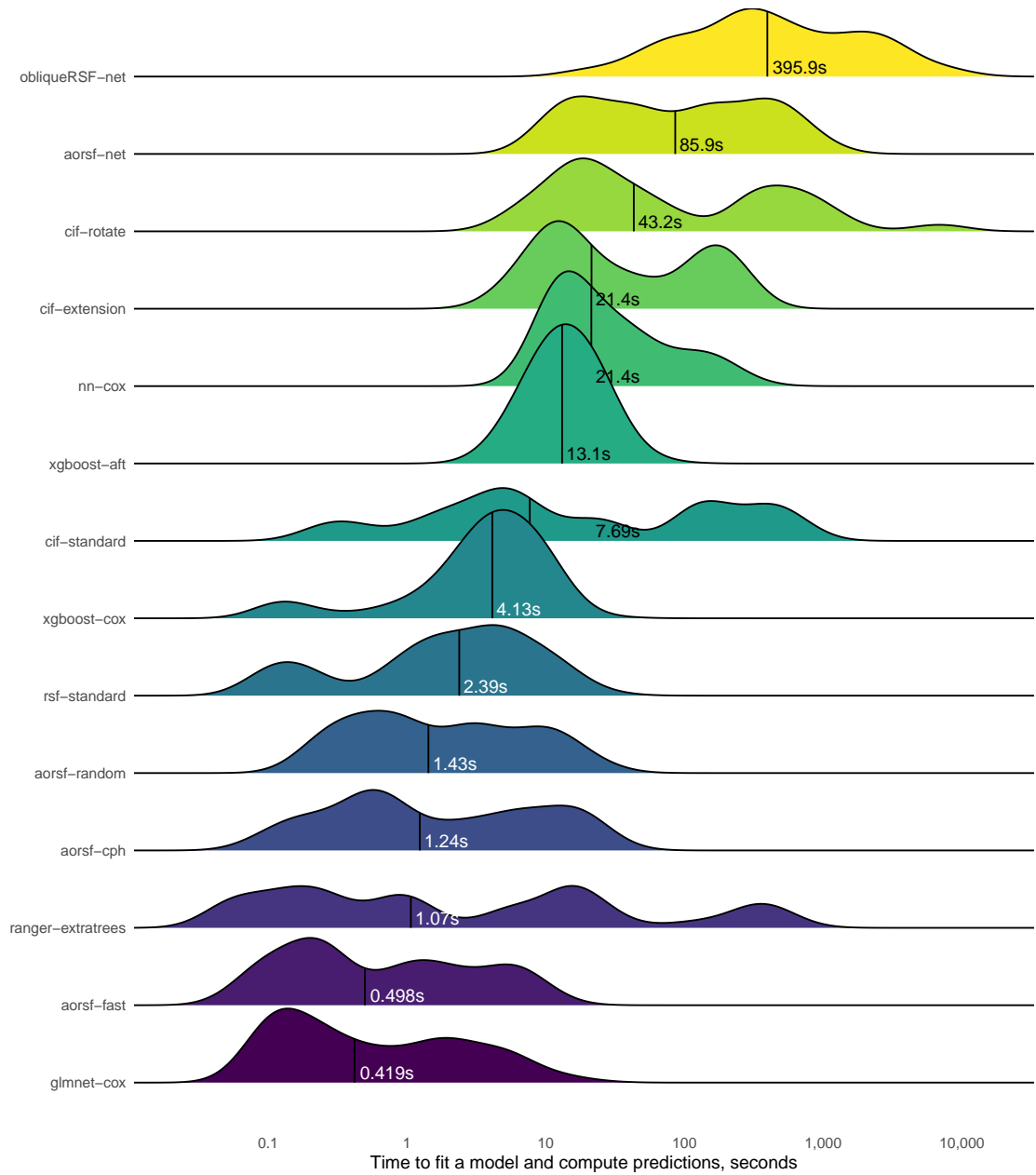


Figure 5: Distribution of time taken to fit a prediction model and compute predicted risk. The median time, in seconds, is printed and annotated for each learner by a vertical line.

5.2.3 SIMULATED DATA

We initiated each set of simulated data with a random draw of size n from a p -dimensional multivariate normal distribution, yielding n observations of p predictors. Each of p predictor variables had a mean of zero, standard deviation of 1, and correlation with other predictor variables drawn at random between a lower and upper boundary. A time-to-event outcome with roughly 45% of observations censored was generated using the `simSurv` package. The full predictor matrix (that is, including interactions, non-linear mappings, and combinations) was used to generate the outcome. Interactions, non-linear mappings, and combinations were dropped from the predictor matrix after the outcome was generated so that VI techniques could be evaluated based on their ability to detect these effects.

5.2.4 PARAMETER SPECIFICATIONS

Parameters that varied in the current simulation study included the number of observations (500, 1000, and 2500) and the absolute value of the maximum correlation between predictors (0.3, 0.15, and 0). Parameters that remain fixed throughout the study included the number of predictors in each class (15) and the effect size of each predictor (one standard deviation increase associated with a 64% increase in relative risk). Using this design for simulated data, the proportion of relative risk explained by our covariates ranged from FILL IN to FILL IN, according to Heller’s explained relative risk measure (Heller, 2012).

5.2.5 EVALUATION OF VARIABLE IMPORTANCE

We compared VI techniques based on their discrimination (that is, C-statistic) between relevant and irrelevant variables. Specifically, we generated a binary outcome for each predictor variable based on its relevance (that is, the binary outcome is 1 if the variable is relevant, 0 otherwise). Treating VI as if it were a ‘prediction’ for these binary outcomes yields a C-statistic which may be interpreted as the probability that the VI technique will rank a relevant variable higher than an irrelevant variable (Harrell et al., 1982).

5.2.6 RESULTS

The three techniques that used ‘aorsf’ to estimate VI were ranked first (**aorsf-negate**; $C = 76.0$), second (**aorsf-anova**; $C = 74.0$), and third (**aorsf-permute**; $C = 73.2$) in overall mean C-statistic across all of the simulation scenarios, with **aorsf-negate** obtaining the highest C-statistic in 26 out of 36 VI tasks (Figure 6). Among the four relevant variable classes, **aorsf-negate** had the highest mean C-statistic for main effects, combination effects, and non-linear effects, with the greatest advantage of using **aorsf-negate** occurring among non-linear and combination variables. Full results from the experiment are provided in Table A.3. Computationally, ANOVA VI was faster than negation and permutation VI, with a median time of 1.27 seconds versus 11.9 and 13.0 seconds, respectively.

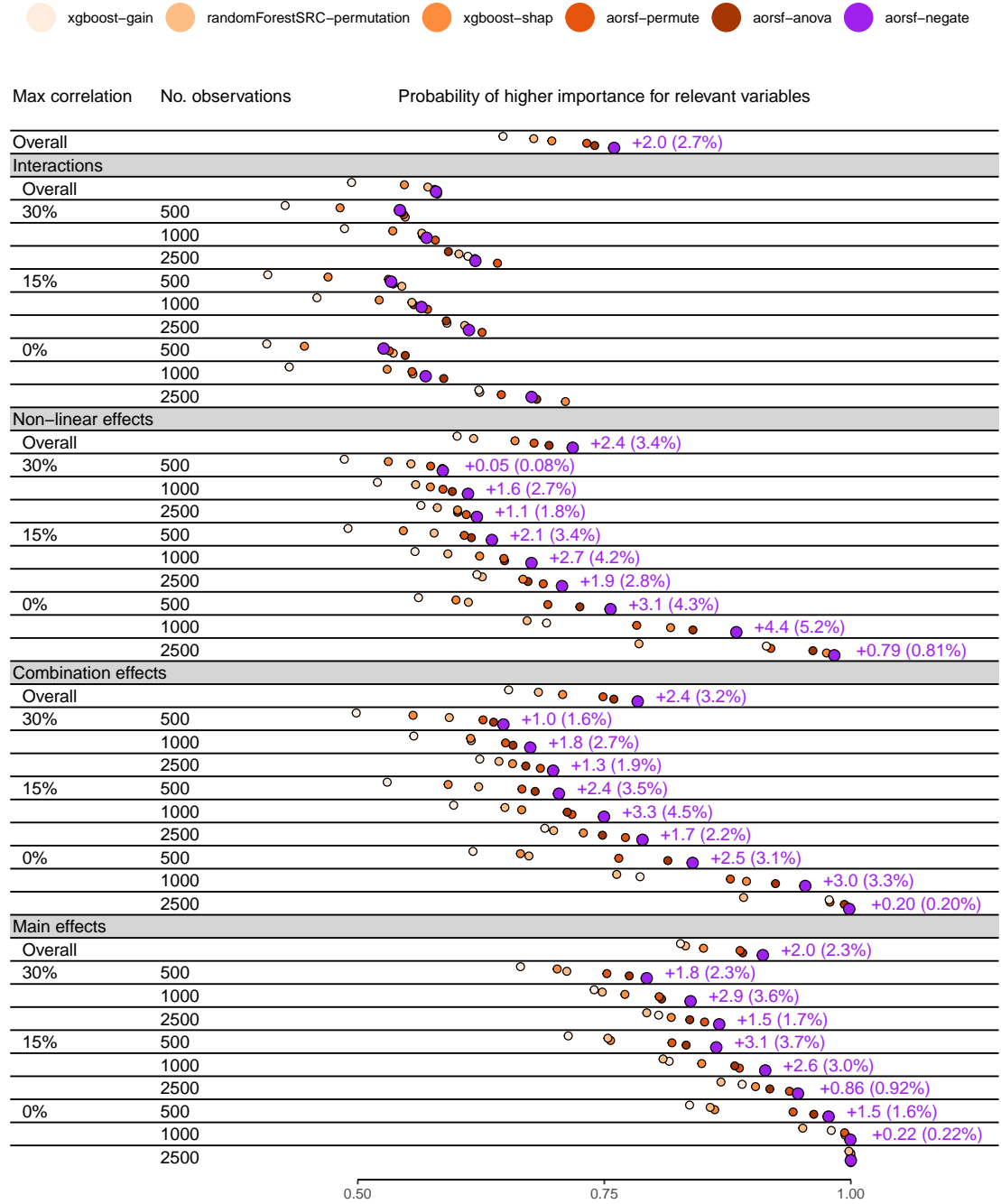


Figure 6: Concordance statistic for assigning higher importance to relevant versus irrelevant variables. Text appears in rows where negation importance obtained the highest concordance, showing absolute and percent improvement over the second best technique.

6. Discussion

In this paper, we have developed two contributions to the oblique RSF: (1) the accelerated oblique RSF (that is, **aorsf-fast**) and (2) negation VI. Our technique to accelerate the oblique RSF reduces the number of operations required to find linear combinations of inputs using a single iteration of Newton Raphson scoring, while our VI technique directly engages with coefficients in linear combinations of inputs to measure importance of individual variables. In numeric experiments, we found that that **aorsf-fast** is over 500 times faster and just as accurate in risk prediction tasks compared to its predecessor, **obliqueRSF-net**. We also found that negation VI, a technique to estimate VI using the oblique RSF, detected non-linear, combination, and main effects more effectively than three standard methods to estimate VI: permutation, ANOVA, and SHAP VI. Overall, we found that estimating VI using negation instead of ANOVA increased the C-statistic for ranking a relevant variable higher than an irrelevant variable by 1.97, a relative increase of 2.66%.

6.1 Implications of our results

Accurate risk prediction models have the potential to improve healthcare by directing timely interventions to patients who are most likely to benefit. However, prediction models that cannot scale adequately to large databases or cannot be interpreted and explained have no place in clinical practice. The current study advances the oblique RSF, an accurate risk prediction model, towards being accurate, scalable, and interpretable. The improved computational efficiency of the accelerated oblique RSF increases the feasibility of applying oblique RSFs in a wide range of prediction tasks. Faster model evaluation and re-fitting also improve diagnosis and resolution of model-based issues (for example, model calibration deteriorates over time). The introduction of negation VI also advances interpretability. VI is intrinsically linked to model fairness, as it can be used to identify when protected characteristics such as race, religion, and sexuality are inadvertently used (either directly or through correlates of these characteristics) by a prediction model. Since negation VI engages with the coefficients used in linear combinations of variables, a major component of oblique RSFs, it may be more capable of diagnosing unfairness in oblique RSFs compared to permutation importance and model-agnostic VI techniques.

6.2 Limitations and next steps

While the current study advances the oblique RSF towards being scalable and interpretable, there remain several limitations that can be targeted in future studies. The accelerated oblique RSF does not account for competing risks, and biased estimation of incidence may occur when competing risks are ignored. Thus, allowing the oblique RSF to account for competing risks is a high priority for future studies. In addition, missing data are not addressed in the accelerated oblique RSF, and users of the **aorsf** R package are expected to impute missing values prior to model training and testing. However, missing data are

common and there are numerous techniques for ensemble tree methods to handle missing data during the tree growing procedure. Thus, a second item of high priority for future studies is to develop and evaluate strategies to handle missing data while growing an oblique RSF. Last, Cui et al. (2017) found that estimating an inverse-probability weighted hazard function at each non-leaf node of a survival tree allows the RSF to converge asymptotically to the true survival function when some variables contribute both to the risk of the event and the risk of censoring, a scenario that is very likely in the analysis of electronic medical records. The accelerated oblique RSF could incorporate this splitting technique by using Newton Raphson scoring to fit a model for the censoring distribution and then a weighted model could be fit to the failure distribution. This final item has the highest priority, as Cui et al. (2017) showed it is a requisite condition for consistency of axis based survival trees in fairly general settings.

Acknowledgments

Research reported in this publication was supported by the Center for Biomedical Informatics, Wake Forest University School of Medicine. The project described was supported by the National Center for Advancing Translational Sciences (NCATS), National Institutes of Health, through Grant Award Number UL1TR001420. The content is solely the responsibility of the authors and does not necessarily represent the official views of the NIH.

Appendix

Data sources

The “VA lung cancer trial” data (Kalbfleisch and Prentice, 2011) were obtained from the `randomForestSRC` R package (Ishwaran and Kogalur, 2019).

The “Colon cancer” data (Moertel et al., 1995) were obtained from the `survival` R package (Therneau, 2022b).

The “Primary biliary cholangitis” data (Therneau and Grambsch, 2000) were obtained from the `aorsf` R package (Jaeger, 2022).

The “Movies released in 2015-2018” data were obtained from the `censored` R package (Hvitfeldt and Frick).

The “GBSG II” data (Schumacher, 1994) were obtained from the `TH.data` R package (Hothorn, 2022).

The “Systolic Heart Failure” data (Hsieh et al., 2011) were obtained from the `randomForestSRC` R package (Ishwaran and Kogalur, 2019).

The “Serum free light chain” data (Dispenzieri et al., 2012; Kyle et al., 2006) were obtained from the `survival` R package (Therneau, 2022b).

The “Non-alcohol fatty liver disease” data (Allen et al., 2018) were obtained from the `survival` R package (Therneau, 2022b).

The “Rotterdam tumor bank” data (Royston and Altman, 2013) were obtained from the `survival` R package (Therneau, 2022b).

The “ACTG 320” data (Hosmer and Lemeshow, 2002) were obtained from the `mlr3proba` R package (Sonabend et al., 2021).

The “GUIDE-IT” data (Felker et al., 2017) were obtained from BioLINCC.

The “Early breast cancer” data (Desmedt et al., 2011; Hatzis et al., 2011; Ternès et al., 2017) were obtained from the `biospear` R package (Ternes et al., 2018).

The “SPRINT” data (SPRINT Research Group, 2015) were obtained from BioLINCC.

The “NKI 70 gene signature” data (Van De Vijver et al., 2002) were obtained from the `OpenML` R package (Casalicchio et al., 2017).

The “Lung cancer” data (Director’s Challenge Consortium for the Molecular Classification of Lung Adenocarcinoma, 2008) were obtained from the `OpenML` R package (Casalicchio et al., 2017).

The “NCCTG Lung Cancer” data (Loprinzi et al., 1994) were obtained from the `survival` R package (Therneau, 2022b).

The “FCL” data (Pintilie, 2006) were obtained from the `randomForestSRC` R package (Ishwaran and Kogalur, 2019).

The “Monoclonal gammopathy” data (Kyle et al., 2002) were obtained from the `survival` R package (Therneau, 2022b).

The “MESA” data (Bild et al., 2002) were obtained from BioLINCC.

The “ARIC” data (ARIC Investigators, 1989) were obtained from BioLINCC.

A.1: Data sets used for numeric experiments

Label	N observations	N predictors	Outcome	N Events	% Censored
VA lung cancer trial	137	8	Death	128	6.57
Colon cancer	929	12	Recurrence	468	49.6
			Death	452	51.3
Primary biliary cholangitis	276	19	Death	111	59.8
Movies released in 2015-2018	551	46	Gross 1M USD	522	5.26
GBSG II	686	10	Recurrence Or Death	299	56.4
Systolic Heart Failure	2,231	41	Death	726	67.5
Serum free light chain	7,874	10	Death	2,169	72.5
Non-alcohol fatty liver disease	17,549	24	Death	1,364	92.2
Rotterdam tumor bank	2,982	11	Recurrence	1,518	49.1
			Death	1,272	57.3
ACTG 320	1,151	12	AIDS Diagnosis	96	91.7
			Death	26	97.7
GUIDE-IT	894	59	Cardiovascular Death	110	87.7
			Hf Hospitalization	288	67.8
Early breast cancer	614	1,692	Recurrence Or Death	134	78.2
SPRINT	9,361	174	Cardiovascular Death	521	94.4
			Death	1,644	82.4
NKI 70 gene signature	144	77	Death Or Metastasis	48	66.7
Lung cancer	442	24	Death	236	46.6

NCCTG Lung Cancer	228	9	Death	165	27.6
FCL	541	7	Death	76	86.0
			Relapse	272	49.7
Monoclonal gammopathy	1,384	8	Death	963	30.4
			Malignancy	115	91.7
MESA	6,783	48	Heart Failure	339	95.0
			Coronary Heart Disease	439	93.5
			Stroke	292	95.7
			Death	1,297	80.9
ARIC	13,623	41	Heart Failure	2,981	78.1
			Coronary Heart Disease	2,282	83.2
			Stroke	1,323	90.3
			Death	6,662	51.1

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks.

	Performance metric (SD)		Computation time, seconds	
	Scaled Brier	C-Statistic	Model fitting	Risk prediction
<i>Overall</i>				
aorsf-fast	0.132 (0.110)	0.771 (0.073)	0.410	0.089
aorsf-cph	0.131 (0.110)	0.770 (0.072)	1.139	0.084
aorsf-net	0.129 (0.114)	0.769 (0.073)	85.854	0.086
obliqueRSF-net	0.118 (0.085)	0.770 (0.073)	356.959	17.324
cif-standard	0.117 (0.098)	0.763 (0.073)	2.020	5.584
rsf-standard	0.117 (0.115)	0.755 (0.078)	2.162	0.189
cif-rotate	0.116 (0.126)	0.753 (0.083)	35.270	6.040
glmnet-cox	0.112 (0.121)	0.755 (0.079)	0.417	0.003
ranger-extratrees	0.103 (0.086)	0.760 (0.069)	0.737	0.816
cif-extension	0.099 (0.093)	0.760 (0.074)	15.472	6.218
aorsf-random	0.094 (0.082)	0.740 (0.065)	1.285	0.085
xgboost-cox	0.067 (0.102)	0.747 (0.096)	4.122	0.004
nn-cox	0.049 (0.106)	0.650 (0.139)	16.304	1.461
xgboost-aft	—	0.761 (0.078)	13.135	0.007
<i>ACTG 320; AIDS diagnosis, $n = 1151$, $p = 12$</i>				
ranger-extratrees	0.027 (0.017)	0.736 (0.036)	0.060	0.147
aorsf-random	0.027 (0.022)	0.741 (0.035)	0.535	0.040
obliqueRSF-net	0.026 (0.023)	0.741 (0.038)	25.742	15.383
cif-standard	0.023 (0.032)	0.740 (0.041)	1.752	4.733
aorsf-cph	0.023 (0.030)	0.744 (0.039)	0.468	0.033
cif-extension	0.023 (0.016)	0.719 (0.040)	9.771	4.100
aorsf-fast	0.022 (0.029)	0.737 (0.041)	0.196	0.033
aorsf-net	0.016 (0.035)	0.738 (0.040)	18.402	0.035
glmnet-cox	0.015 (0.029)	0.742 (0.035)	0.174	0.003
rsf-standard	0.005 (0.041)	0.727 (0.044)	0.180	0.061
cif-rotate	0.002 (0.042)	0.729 (0.040)	16.011	3.961
nn-cox	-0.001 (0.005)	0.544 (0.122)	11.297	0.689
xgboost-cox	-0.003 (0.046)	0.747 (0.031)	3.862	0.003
xgboost-aft	—	0.734 (0.034)	10.233	0.006
<i>ACTG 320; death, $n = 1151$, $p = 12$</i>				
aorsf-fast	0.010 (0.022)	0.843 (0.054)	0.089	0.020
obliqueRSF-net	0.007 (0.012)	0.824 (0.053)	8.885	10.976

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
aorsf-cph	0.006 (0.018)	0.823 (0.061)	0.416	0.020
aorsf-random	0.004 (0.015)	0.791 (0.075)	0.277	0.024
cif-extension	0.000 (0.020)	0.764 (0.067)	8.432	3.512
ranger-extratrees	0.000 (0.019)	0.776 (0.070)	0.044	0.142
xgboost-cox	-0.004 (0.004)	0.500 (0.000)	0.120	0.002
nn-cox	-0.004 (0.004)	0.515 (0.117)	10.872	0.510
cif-standard	-0.006 (0.025)	0.780 (0.063)	1.724	4.648
aorsf-net	-0.006 (0.033)	0.808 (0.068)	14.565	0.024
rsf-standard	-0.033 (0.052)	0.776 (0.075)	0.090	0.036
cif-rotate	-0.040 (0.048)	0.702 (0.090)	13.903	3.447
glmnet-cox	-0.065 (0.098)	0.747 (0.100)	0.272	0.002
xgboost-aft	—	0.773 (0.072)	9.272	0.005
<i>ARIC; coronary heart disease, n = 13623, p = 41</i>				
aorsf-fast	0.157 (0.007)	0.810 (0.007)	4.650	1.324
aorsf-cph	0.153 (0.007)	0.809 (0.007)	14.626	1.339
aorsf-net	0.153 (0.007)	0.810 (0.007)	511.638	1.423
rsf-standard	0.151 (0.007)	0.801 (0.007)	9.225	0.994
obliqueRSF-net	0.144 (0.005)	0.812 (0.007)	2848.016	350.017
cif-standard	0.132 (0.005)	0.810 (0.007)	71.737	367.815
glmnet-cox	0.129 (0.012)	0.796 (0.008)	1.468	0.011
nn-cox	0.125 (0.014)	0.795 (0.006)	51.682	80.375
ranger-extratrees	0.112 (0.005)	0.796 (0.009)	300.413	61.814
cif-rotate	0.104 (0.004)	0.784 (0.007)	568.292	67.251
aorsf-random	0.098 (0.005)	0.772 (0.008)	11.618	1.322
cif-extension	0.069 (0.002)	0.787 (0.009)	168.430	54.292
xgboost-cox	0.065 (0.017)	0.814 (0.005)	8.572	0.015
xgboost-aft	—	0.815 (0.006)	23.633	0.013
<i>ARIC; death, n = 13623, p = 41</i>				
aorsf-net	0.217 (0.006)	0.792 (0.004)	929.632	2.372
rsf-standard	0.216 (0.007)	0.789 (0.004)	14.438	1.243
aorsf-cph	0.215 (0.006)	0.792 (0.004)	23.042	2.202
aorsf-fast	0.215 (0.007)	0.792 (0.004)	7.692	2.218
obliqueRSF-net	0.207 (0.005)	0.792 (0.004)	7227.981	327.819
cif-standard	0.202 (0.004)	0.790 (0.004)	73.071	386.914
nn-cox	0.193 (0.011)	0.780 (0.005)	101.894	92.558

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
glmnet-cox	0.190 (0.015)	0.777 (0.008)	2.147	0.011
ranger-extratrees	0.181 (0.004)	0.781 (0.005)	308.079	70.063
cif-rotate	0.152 (0.007)	0.757 (0.006)	586.027	66.383
xgboost-cox	0.132 (0.011)	0.795 (0.004)	11.388	0.016
aorsf-random	0.130 (0.005)	0.734 (0.006)	20.385	2.113
cif-extension	0.113 (0.002)	0.776 (0.005)	179.497	53.506
xgboost-aft	—	0.794 (0.004)	29.269	0.014
<i>ARIC; heart failure, $n = 13623$, $p = 41$</i>				
aorsf-fast	0.234 (0.007)	0.842 (0.005)	5.261	2.190
rsf-standard	0.230 (0.007)	0.835 (0.005)	10.694	1.067
aorsf-cph	0.229 (0.007)	0.841 (0.005)	16.937	2.243
aorsf-net	0.229 (0.006)	0.841 (0.005)	623.271	1.674
obliqueRSF-net	0.213 (0.005)	0.841 (0.005)	3729.416	319.840
cif-standard	0.199 (0.005)	0.839 (0.005)	71.703	382.388
nn-cox	0.180 (0.017)	0.827 (0.007)	54.369	95.681
cif-rotate	0.172 (0.006)	0.806 (0.007)	578.879	69.220
ranger-extratrees	0.171 (0.004)	0.824 (0.005)	366.025	79.901
glmnet-cox	0.164 (0.046)	0.816 (0.019)	2.081	0.011
aorsf-random	0.139 (0.005)	0.789 (0.006)	13.971	1.519
xgboost-cox	0.121 (0.018)	0.845 (0.005)	11.018	0.016
cif-extension	0.109 (0.003)	0.809 (0.006)	175.961	56.949
xgboost-aft	—	0.844 (0.005)	24.863	0.013
<i>ARIC; stroke, $n = 13623$, $p = 41$</i>				
aorsf-fast	0.093 (0.004)	0.794 (0.006)	4.159	1.120
aorsf-net	0.090 (0.004)	0.792 (0.007)	354.704	1.172
rsf-standard	0.090 (0.006)	0.785 (0.007)	8.872	0.978
aorsf-cph	0.090 (0.004)	0.793 (0.007)	13.478	1.150
obliqueRSF-net	0.082 (0.003)	0.791 (0.007)	1855.277	382.650
glmnet-cox	0.078 (0.005)	0.788 (0.007)	1.670	0.011
cif-standard	0.073 (0.003)	0.788 (0.007)	73.421	363.514
nn-cox	0.069 (0.012)	0.783 (0.010)	32.032	91.233
ranger-extratrees	0.067 (0.003)	0.780 (0.008)	243.169	50.062
aorsf-random	0.059 (0.004)	0.750 (0.008)	9.528	1.132
cif-rotate	0.052 (0.003)	0.769 (0.009)	593.273	68.403
xgboost-cox	0.047 (0.013)	0.794 (0.006)	7.226	0.014

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
cif-extension	0.036 (0.002)	0.771 (0.008)	169.125	53.061
xgboost-aft	—	0.793 (0.007)	20.599	0.012
<i>Colon cancer; death, $n = 929$, $p = 12$</i>				
aorsf-fast	0.098 (0.013)	0.718 (0.012)	0.233	0.053
aorsf-cph	0.097 (0.013)	0.717 (0.012)	0.636	0.052
cif-standard	0.096 (0.013)	0.710 (0.012)	0.741	3.557
aorsf-net	0.094 (0.013)	0.717 (0.013)	48.748	0.047
aorsf-random	0.094 (0.009)	0.715 (0.012)	0.917	0.044
obliqueRSF-net	0.088 (0.006)	0.717 (0.012)	249.388	17.334
cif-rotate	0.086 (0.018)	0.705 (0.015)	13.264	3.321
rsf-standard	0.085 (0.019)	0.703 (0.011)	1.725	0.149
ranger-extratrees	0.082 (0.007)	0.710 (0.012)	0.631	0.247
cif-extension	0.080 (0.006)	0.709 (0.012)	8.436	3.352
glmnet-cox	0.072 (0.013)	0.709 (0.018)	0.138	0.003
xgboost-cox	0.061 (0.012)	0.700 (0.013)	3.302	0.003
nn-cox	-0.003 (0.003)	0.509 (0.035)	12.947	1.092
xgboost-aft	—	0.706 (0.014)	10.595	0.006
<i>Colon cancer; recurrence, $n = 929$, $p = 12$</i>				
aorsf-fast	0.099 (0.017)	0.713 (0.016)	0.224	0.049
aorsf-cph	0.098 (0.016)	0.712 (0.015)	0.625	0.051
aorsf-net	0.095 (0.017)	0.713 (0.018)	49.319	0.049
aorsf-random	0.091 (0.014)	0.707 (0.014)	0.916	0.043
cif-standard	0.090 (0.016)	0.701 (0.017)	0.742	3.624
obliqueRSF-net	0.087 (0.009)	0.710 (0.016)	253.863	16.623
cif-rotate	0.084 (0.021)	0.695 (0.018)	13.182	3.813
cif-extension	0.081 (0.009)	0.706 (0.017)	8.510	3.992
rsf-standard	0.080 (0.021)	0.694 (0.015)	1.794	0.153
ranger-extratrees	0.079 (0.011)	0.699 (0.016)	0.652	0.248
glmnet-cox	0.071 (0.018)	0.704 (0.024)	0.131	0.003
xgboost-cox	0.059 (0.011)	0.694 (0.018)	3.239	0.003
nn-cox	-0.004 (0.006)	0.534 (0.057)	13.226	0.968
xgboost-aft	—	0.701 (0.019)	11.353	0.006
<i>Early breast cancer; recurrence or death, $n = 614$, $p = 1692$</i>				
obliqueRSF-net	0.073 (0.023)	0.750 (0.027)	1891.188	14.040

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
cif-rotate	0.071 (0.017)	0.746 (0.027)	6486.110	362.912
cif-standard	0.068 (0.017)	0.746 (0.028)	8.618	4.191
aorsf-cph	0.066 (0.030)	0.744 (0.022)	1.248	0.184
aorsf-fast	0.065 (0.029)	0.745 (0.023)	0.720	0.177
cif-extension	0.065 (0.014)	0.745 (0.025)	43.951	6.509
ranger-extratrees	0.061 (0.022)	0.741 (0.028)	0.229	0.170
glmnet-cox	0.044 (0.032)	0.724 (0.034)	5.808	0.006
xgboost-cox	0.029 (0.032)	0.740 (0.027)	2.321	0.007
aorsf-random	0.027 (0.014)	0.694 (0.038)	1.222	0.174
rsf-standard	0.021 (0.039)	0.692 (0.032)	0.365	0.757
aorsf-net	0.011 (0.066)	0.740 (0.022)	466.042	0.176
nn-cox	-0.012 (0.041)	0.661 (0.077)	19.480	1.798
xgboost-aft	—	0.741 (0.023)	9.720	0.010
<i>FCL; death, n = 541, p = 7</i>				
glmnet-cox	0.116 (0.029)	0.787 (0.037)	0.099	0.002
aorsf-fast	0.100 (0.040)	0.768 (0.033)	0.090	0.018
aorsf-cph	0.100 (0.041)	0.769 (0.033)	0.168	0.018
aorsf-net	0.096 (0.042)	0.760 (0.035)	12.670	0.018
obliqueRSF-net	0.090 (0.028)	0.761 (0.037)	96.851	5.382
cif-extension	0.086 (0.038)	0.731 (0.036)	5.266	2.434
aorsf-random	0.086 (0.031)	0.757 (0.033)	0.261	0.018
cif-rotate	0.085 (0.050)	0.756 (0.028)	6.092	2.025
cif-standard	0.085 (0.040)	0.747 (0.035)	0.360	1.154
ranger-extratrees	0.073 (0.017)	0.742 (0.032)	0.035	0.080
rsf-standard	0.071 (0.051)	0.733 (0.036)	0.161	0.040
xgboost-cox	0.033 (0.052)	0.697 (0.109)	0.396	0.002
nn-cox	-0.004 (0.015)	0.558 (0.114)	11.530	0.419
xgboost-aft	—	0.756 (0.039)	6.754	0.005
<i>FCL; relapse, n = 541, p = 7</i>				
glmnet-cox	0.027 (0.018)	0.619 (0.025)	0.101	0.002
ranger-extratrees	0.016 (0.015)	0.594 (0.025)	0.036	0.082
obliqueRSF-net	0.011 (0.016)	0.589 (0.023)	218.830	6.235
aorsf-random	0.011 (0.018)	0.594 (0.025)	0.400	0.021
xgboost-cox	0.010 (0.016)	0.596 (0.031)	1.388	0.002
aorsf-fast	0.005 (0.020)	0.592 (0.026)	0.122	0.021

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
aorsf-cph	0.005 (0.021)	0.593 (0.027)	0.262	0.021
cif-standard	0.005 (0.020)	0.591 (0.022)	0.329	1.077
aorsf-net	0.005 (0.021)	0.590 (0.027)	18.836	0.022
cif-extension	-0.007 (0.023)	0.576 (0.028)	6.215	2.269
nn-cox	-0.008 (0.024)	0.532 (0.056)	12.279	0.465
cif-rotate	-0.015 (0.025)	0.580 (0.030)	7.433	2.553
rsf-standard	-0.030 (0.032)	0.575 (0.025)	1.144	0.088
xgboost-aft	—	0.580 (0.035)	6.260	0.005
<i>GBSG II; recurrence or death, $n = 686$, $p = 10$</i>				
obliqueRSF-net	0.124 (0.016)	0.746 (0.018)	287.168	6.883
cif-standard	0.123 (0.020)	0.743 (0.020)	0.536	2.266
aorsf-net	0.121 (0.024)	0.739 (0.020)	36.271	0.038
rsf-standard	0.120 (0.024)	0.737 (0.020)	1.433	0.115
aorsf-cph	0.120 (0.026)	0.736 (0.018)	0.412	0.039
aorsf-fast	0.117 (0.025)	0.733 (0.017)	0.168	0.037
cif-extension	0.115 (0.018)	0.743 (0.020)	7.436	2.965
cif-rotate	0.107 (0.024)	0.729 (0.018)	11.234	3.035
aorsf-random	0.105 (0.025)	0.724 (0.026)	0.790	0.037
ranger-extratrees	0.095 (0.018)	0.738 (0.025)	0.104	0.147
glmnet-cox	0.090 (0.018)	0.728 (0.021)	0.103	0.002
xgboost-cox	0.082 (0.017)	0.730 (0.020)	2.486	0.003
nn-cox	-0.007 (0.013)	0.509 (0.065)	11.790	0.749
xgboost-aft	—	0.730 (0.022)	10.766	0.006
<i>GUIDE-IT; CVD death, $n = 894$, $p = 59$</i>				
aorsf-fast	0.076 (0.017)	0.748 (0.028)	0.152	0.035
aorsf-net	0.075 (0.017)	0.746 (0.028)	29.313	0.041
aorsf-cph	0.072 (0.018)	0.744 (0.029)	0.425	0.039
glmnet-cox	0.068 (0.040)	0.721 (0.084)	0.506	0.003
obliqueRSF-net	0.063 (0.013)	0.742 (0.024)	217.502	11.433
cif-rotate	0.060 (0.013)	0.721 (0.027)	35.240	4.921
cif-standard	0.059 (0.013)	0.739 (0.023)	1.518	3.330
ranger-extratrees	0.054 (0.012)	0.740 (0.029)	0.091	0.180
cif-extension	0.052 (0.011)	0.730 (0.023)	13.276	5.583
rsf-standard	0.048 (0.021)	0.707 (0.026)	0.177	0.064
xgboost-cox	0.046 (0.044)	0.745 (0.019)	3.848	0.003

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
aorsf-random	0.033 (0.013)	0.700 (0.029)	0.537	0.040
nn-cox	0.008 (0.018)	0.632 (0.127)	12.241	0.631
xgboost-aft	—	0.733 (0.021)	11.614	0.006
<i>GUIDE-IT; HF hospitalization, $n = 894$, $p = 59$</i>				
aorsf-net	0.080 (0.017)	0.721 (0.023)	53.150	0.058
aorsf-cph	0.080 (0.018)	0.721 (0.024)	0.657	0.052
aorsf-fast	0.079 (0.019)	0.721 (0.026)	0.232	0.052
obliqueRSF-net	0.072 (0.011)	0.720 (0.024)	390.324	9.401
ranger-extratrees	0.072 (0.010)	0.721 (0.023)	0.107	0.196
cif-standard	0.069 (0.010)	0.715 (0.024)	1.430	3.258
cif-rotate	0.066 (0.019)	0.706 (0.030)	41.581	5.083
cif-extension	0.063 (0.009)	0.713 (0.023)	15.326	6.129
glmnet-cox	0.058 (0.020)	0.699 (0.025)	0.417	0.003
rsf-standard	0.055 (0.022)	0.692 (0.026)	1.491	0.121
nn-cox	0.053 (0.030)	0.707 (0.034)	12.990	0.604
aorsf-random	0.048 (0.010)	0.682 (0.023)	0.921	0.054
xgboost-cox	0.038 (0.017)	0.697 (0.027)	2.932	0.003
xgboost-aft	—	0.695 (0.026)	11.430	0.006
<i>Lung cancer; death, $n = 442$, $p = 24$</i>				
aorsf-cph	0.062 (0.033)	0.689 (0.020)	0.328	0.030
aorsf-net	0.060 (0.031)	0.684 (0.020)	31.763	0.032
aorsf-fast	0.058 (0.034)	0.688 (0.019)	0.127	0.030
obliqueRSF-net	0.058 (0.020)	0.678 (0.021)	296.605	3.004
rsf-standard	0.049 (0.036)	0.672 (0.024)	0.909	0.073
cif-standard	0.049 (0.023)	0.666 (0.023)	0.312	0.880
cif-extension	0.049 (0.018)	0.667 (0.020)	9.108	3.377
ranger-extratrees	0.049 (0.016)	0.676 (0.020)	0.037	0.066
cif-rotate	0.047 (0.026)	0.664 (0.022)	17.552	3.140
aorsf-random	0.039 (0.022)	0.651 (0.024)	0.535	0.026
glmnet-cox	0.038 (0.025)	0.661 (0.034)	0.124	0.002
nn-cox	0.035 (0.026)	0.648 (0.030)	12.852	0.363
xgboost-cox	0.018 (0.019)	0.645 (0.028)	1.653	0.002
xgboost-aft	—	0.649 (0.025)	9.102	0.006
<i>MESA; coronary heart disease, $n = 6785$, $p = 48$</i>				

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
aorsf-fast	0.064 (0.009)	0.807 (0.010)	1.225	0.354
aorsf-net	0.063 (0.010)	0.804 (0.010)	177.895	0.390
obliqueRSF-net	0.063 (0.007)	0.808 (0.009)	490.047	265.054
aorsf-cph	0.061 (0.009)	0.801 (0.011)	5.932	0.387
cif-standard	0.059 (0.006)	0.803 (0.010)	24.594	99.165
cif-rotate	0.059 (0.007)	0.802 (0.010)	284.755	37.548
rsf-standard	0.058 (0.011)	0.794 (0.011)	3.402	1.182
ranger-extratrees	0.047 (0.004)	0.794 (0.010)	7.316	6.391
cif-extension	0.047 (0.003)	0.805 (0.010)	97.261	28.564
nn-cox	0.041 (0.012)	0.770 (0.015)	19.319	17.152
glmnet-cox	0.039 (0.016)	0.775 (0.015)	4.925	0.007
aorsf-random	0.031 (0.005)	0.734 (0.015)	2.971	0.397
xgboost-cox	0.016 (0.022)	0.804 (0.010)	4.776	0.014
xgboost-aft	—	0.803 (0.010)	18.480	0.010
<i>MESA; death, n = 6793, p = 48</i>				
aorsf-net	0.145 (0.008)	0.792 (0.009)	315.837	0.544
aorsf-fast	0.145 (0.009)	0.792 (0.009)	1.683	0.502
aorsf-cph	0.143 (0.008)	0.791 (0.009)	7.027	0.524
rsf-standard	0.141 (0.008)	0.784 (0.009)	4.459	0.507
obliqueRSF-net	0.139 (0.007)	0.791 (0.010)	1171.038	156.213
cif-standard	0.134 (0.007)	0.788 (0.009)	23.159	100.235
glmnet-cox	0.129 (0.027)	0.789 (0.012)	1.593	0.008
cif-rotate	0.126 (0.007)	0.784 (0.010)	320.662	37.633
nn-cox	0.125 (0.021)	0.783 (0.017)	29.072	17.279
ranger-extratrees	0.114 (0.004)	0.784 (0.008)	9.023	6.451
cif-extension	0.092 (0.003)	0.781 (0.009)	111.165	32.006
aorsf-random	0.069 (0.004)	0.725 (0.008)	5.846	0.569
xgboost-cox	0.056 (0.029)	0.794 (0.009)	8.062	0.009
xgboost-aft	—	0.793 (0.009)	20.752	0.010
<i>MESA; heart failure, n = 6785, p = 48</i>				
aorsf-fast	0.114 (0.010)	0.867 (0.012)	1.088	0.312
aorsf-net	0.113 (0.011)	0.864 (0.013)	149.420	0.339
aorsf-cph	0.109 (0.011)	0.860 (0.014)	4.866	0.326
rsf-standard	0.108 (0.011)	0.857 (0.010)	3.033	1.144
obliqueRSF-net	0.107 (0.008)	0.870 (0.010)	392.718	336.768

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
cif-rotate	0.104 (0.010)	0.870 (0.012)	259.973	38.041
cif-standard	0.102 (0.009)	0.865 (0.012)	24.178	101.649
cif-extension	0.076 (0.005)	0.865 (0.011)	94.446	30.533
ranger-extratrees	0.075 (0.005)	0.849 (0.015)	7.402	6.981
nn-cox	0.069 (0.023)	0.826 (0.017)	15.826	17.462
aorsf-random	0.063 (0.006)	0.795 (0.015)	2.571	0.369
glmnet-cox	0.044 (0.044)	0.761 (0.146)	3.688	0.006
xgboost-cox	-0.010 (0.020)	0.871 (0.009)	6.800	0.009
xgboost-aft	—	0.872 (0.012)	19.749	0.010
<i>MESA; stroke, $n = 6783$, $p = 48$</i>				
cif-rotate	0.025 (0.005)	0.762 (0.017)	268.039	38.096
obliqueRSF-net	0.025 (0.004)	0.765 (0.016)	357.556	299.852
cif-standard	0.025 (0.004)	0.760 (0.017)	23.353	97.977
aorsf-fast	0.024 (0.006)	0.762 (0.015)	1.065	0.305
aorsf-net	0.023 (0.006)	0.758 (0.017)	138.258	0.332
aorsf-cph	0.023 (0.005)	0.756 (0.016)	4.261	0.315
ranger-extratrees	0.022 (0.003)	0.757 (0.015)	7.619	6.752
glmnet-cox	0.021 (0.010)	0.764 (0.018)	3.844	0.006
cif-extension	0.021 (0.002)	0.767 (0.018)	93.730	29.642
rsf-standard	0.019 (0.009)	0.744 (0.018)	3.248	1.215
nn-cox	0.017 (0.007)	0.743 (0.029)	16.247	19.311
aorsf-random	0.013 (0.003)	0.711 (0.023)	2.409	0.339
xgboost-cox	-0.001 (0.025)	0.761 (0.019)	4.264	0.008
xgboost-aft	—	0.763 (0.016)	16.695	0.009
<i>Monoclonal gammopathy; death, $n = 1384$, $p = 8$</i>				
cif-rotate	0.159 (0.019)	0.744 (0.015)	15.212	4.868
aorsf-cph	0.157 (0.016)	0.742 (0.011)	1.168	0.084
aorsf-fast	0.156 (0.016)	0.742 (0.011)	0.407	0.088
obliqueRSF-net	0.155 (0.013)	0.743 (0.011)	233.651	12.963
aorsf-net	0.154 (0.015)	0.741 (0.011)	85.581	0.086
cif-standard	0.150 (0.015)	0.738 (0.012)	1.510	5.832
rsf-standard	0.150 (0.017)	0.736 (0.011)	2.334	0.192
aorsf-random	0.145 (0.014)	0.734 (0.012)	1.778	0.085
cif-extension	0.143 (0.010)	0.747 (0.013)	11.340	4.784
glmnet-cox	0.139 (0.021)	0.728 (0.014)	0.153	0.003

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
xgboost-cox	0.123 (0.012)	0.733 (0.012)	4.018	0.003
ranger-extratrees	0.115 (0.005)	0.744 (0.012)	0.066	0.187
nn-cox	0.033 (0.056)	0.596 (0.114)	16.688	0.691
xgboost-aft	—	0.733 (0.013)	12.211	0.006
<i>Monoclonal gammopathy; malignancy, $n = 1384$, $p = 8$</i>				
glmnet-cox	0.015 (0.012)	0.648 (0.058)	0.118	0.003
aorsf-cph	0.010 (0.011)	0.644 (0.033)	0.578	0.040
aorsf-fast	0.010 (0.012)	0.640 (0.033)	0.203	0.041
ranger-extratrees	0.008 (0.006)	0.642 (0.031)	0.103	0.183
cif-extension	0.008 (0.008)	0.625 (0.025)	9.330	4.782
aorsf-net	0.007 (0.012)	0.641 (0.031)	22.494	0.041
obliqueRSF-net	0.007 (0.008)	0.628 (0.030)	42.473	17.026
aorsf-random	0.007 (0.013)	0.634 (0.032)	0.516	0.041
cif-standard	0.006 (0.009)	0.625 (0.028)	1.554	5.640
xgboost-cox	0.005 (0.017)	0.638 (0.038)	1.728	0.003
nn-cox	-0.004 (0.005)	0.509 (0.033)	11.332	0.596
rsf-standard	-0.010 (0.015)	0.614 (0.029)	0.811	0.073
cif-rotate	-0.024 (0.022)	0.550 (0.032)	13.105	4.605
xgboost-aft	—	0.627 (0.039)	10.903	0.006
<i>Movies released in 2015-2018; gross 1M USD, $n = 551$, $p = 46$</i>				
cif-rotate	0.635 (0.025)	0.943 (0.007)	19.888	3.607
glmnet-cox	0.616 (0.036)	0.940 (0.009)	0.216	0.002
nn-cox	0.530 (0.076)	0.909 (0.028)	17.702	0.664
aorsf-net	0.529 (0.029)	0.928 (0.011)	50.661	0.043
aorsf-cph	0.520 (0.024)	0.925 (0.011)	0.786	0.041
rsf-standard	0.518 (0.022)	0.922 (0.011)	1.566	0.106
aorsf-fast	0.514 (0.028)	0.922 (0.013)	0.214	0.041
xgboost-cox	0.514 (0.029)	0.932 (0.009)	14.136	0.004
cif-standard	0.469 (0.028)	0.901 (0.018)	0.461	1.883
cif-extension	0.452 (0.026)	0.919 (0.013)	8.826	3.904
ranger-extratrees	0.428 (0.026)	0.898 (0.019)	0.061	0.106
obliqueRSF-net	0.318 (0.023)	0.908 (0.018)	159.219	9.009
aorsf-random	0.299 (0.033)	0.849 (0.029)	0.865	0.039
xgboost-aft	—	0.927 (0.010)	35.838	0.008

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
<i>NCCTG Lung Cancer; death, $n = 228$, $p = 9$</i>				
aorsf-random	0.077 (0.031)	0.687 (0.027)	0.302	0.016
ranger-extratrees	0.064 (0.025)	0.678 (0.032)	0.023	0.031
aorsf-fast	0.064 (0.038)	0.674 (0.025)	0.067	0.016
aorsf-cph	0.060 (0.038)	0.671 (0.023)	0.150	0.016
obliqueRSF-net	0.060 (0.024)	0.680 (0.028)	105.496	1.476
cif-standard	0.057 (0.030)	0.673 (0.029)	0.130	0.252
cif-extension	0.052 (0.030)	0.666 (0.027)	3.794	1.500
aorsf-net	0.048 (0.040)	0.670 (0.026)	16.050	0.016
glmnet-cox	0.032 (0.032)	0.636 (0.063)	0.080	0.002
rsf-standard	0.024 (0.038)	0.641 (0.025)	0.087	0.037
cif-rotate	0.019 (0.039)	0.633 (0.032)	4.675	1.595
xgboost-cox	0.012 (0.022)	0.651 (0.029)	0.711	0.002
nn-cox	-0.018 (0.020)	0.512 (0.087)	10.550	0.209
xgboost-aft	—	0.640 (0.032)	6.331	0.005
<i>NKI 70 gene signature; death or metastasis, $n = 144$, $p = 77$</i>				
aorsf-net	0.149 (0.052)	0.813 (0.052)	10.759	0.014
aorsf-cph	0.128 (0.046)	0.809 (0.049)	0.078	0.013
aorsf-fast	0.125 (0.051)	0.809 (0.052)	0.053	0.014
cif-rotate	0.123 (0.060)	0.791 (0.050)	27.421	3.557
obliqueRSF-net	0.110 (0.052)	0.798 (0.063)	79.130	0.555
cif-extension	0.103 (0.055)	0.807 (0.060)	8.591	3.547
cif-standard	0.092 (0.052)	0.787 (0.067)	0.145	0.148
rsf-standard	0.091 (0.049)	0.761 (0.050)	0.069	0.025
ranger-extratrees	0.068 (0.043)	0.780 (0.055)	0.025	0.031
nn-cox	0.059 (0.098)	0.723 (0.096)	12.503	0.121
glmnet-cox	0.057 (0.063)	0.740 (0.081)	0.268	0.002
aorsf-random	0.055 (0.045)	0.744 (0.063)	0.183	0.015
xgboost-cox	-0.027 (0.029)	0.569 (0.098)	0.118	0.002
xgboost-aft	—	0.771 (0.058)	4.909	0.005
<i>Non-alcohol fatty liver disease; death, $n = 17549$, $p = 24$</i>				
aorsf-cph	0.214 (0.008)	0.869 (0.005)	17.834	1.234
aorsf-fast	0.213 (0.008)	0.870 (0.005)	4.893	1.278
aorsf-net	0.211 (0.007)	0.865 (0.006)	477.818	1.278

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
obliqueRSF-net	0.210 (0.008)	0.869 (0.005)	1431.078	1041.650
rsf-standard	0.208 (0.009)	0.860 (0.005)	10.469	1.190
glmnet-cox	0.207 (0.010)	0.861 (0.005)	1.330	0.012
cif-standard	0.206 (0.007)	0.864 (0.006)	69.588	621.383
cif-rotate	0.191 (0.007)	0.866 (0.005)	262.907	63.258
ranger-extratrees	0.181 (0.007)	0.861 (0.005)	39.033	79.272
cif-extension	0.167 (0.003)	0.867 (0.006)	125.747	53.426
aorsf-random	0.141 (0.007)	0.840 (0.006)	8.926	1.339
xgboost-cox	0.021 (0.015)	0.877 (0.005)	9.138	0.017
nn-cox	-0.002 (0.009)	0.568 (0.095)	20.964	104.242
xgboost-aft	—	0.875 (0.005)	29.118	0.014
<i>Primary biliary cholangitis; death, $n = 276$, $p = 19$</i>				
aorsf-fast	0.431 (0.033)	0.907 (0.022)	0.081	0.019
aorsf-cph	0.419 (0.034)	0.905 (0.022)	0.162	0.018
aorsf-net	0.414 (0.037)	0.905 (0.022)	14.040	0.019
cif-rotate	0.403 (0.042)	0.897 (0.022)	10.148	1.976
rsf-standard	0.393 (0.036)	0.894 (0.024)	0.123	0.037
obliqueRSF-net	0.369 (0.034)	0.905 (0.023)	111.487	1.799
aorsf-random	0.356 (0.029)	0.894 (0.021)	0.331	0.021
cif-standard	0.351 (0.035)	0.902 (0.026)	0.210	0.362
cif-extension	0.348 (0.035)	0.899 (0.024)	5.649	2.230
glmnet-cox	0.340 (0.047)	0.885 (0.029)	0.117	0.002
ranger-extratrees	0.275 (0.028)	0.893 (0.027)	0.028	0.039
xgboost-cox	0.249 (0.106)	0.878 (0.026)	5.049	0.003
nn-cox	-0.017 (0.019)	0.573 (0.129)	11.780	0.246
xgboost-aft	—	0.882 (0.024)	9.706	0.006
<i>Rotterdam tumor bank; death, $n = 2982$, $p = 11$</i>				
aorsf-net	0.165 (0.012)	0.761 (0.009)	147.667	0.185
obliqueRSF-net	0.162 (0.010)	0.760 (0.009)	436.769	37.366
aorsf-cph	0.162 (0.012)	0.758 (0.009)	2.545	0.201
aorsf-fast	0.159 (0.013)	0.756 (0.009)	0.850	0.202
cif-standard	0.159 (0.011)	0.758 (0.009)	4.557	22.504
rsf-standard	0.157 (0.014)	0.755 (0.009)	3.093	1.004
aorsf-random	0.153 (0.011)	0.751 (0.010)	2.819	0.180
cif-rotate	0.148 (0.012)	0.751 (0.012)	34.410	8.582

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
ranger-extratrees	0.138 (0.006)	0.748 (0.009)	3.595	2.173
xgboost-cox	0.131 (0.013)	0.753 (0.010)	4.077	0.004
cif-extension	0.130 (0.004)	0.751 (0.009)	22.754	8.908
glmnet-cox	0.118 (0.008)	0.732 (0.009)	0.285	0.004
nn-cox	-0.010 (0.045)	0.529 (0.052)	16.922	8.881
xgboost-aft	—	0.760 (0.009)	15.169	0.006
<i>Rotterdam tumor bank; recurrence, $n = 2982$, $p = 11$</i>				
obliqueRSF-net	0.148 (0.011)	0.737 (0.010)	521.852	40.115
aorsf-net	0.146 (0.012)	0.735 (0.009)	160.971	0.191
cif-standard	0.144 (0.011)	0.734 (0.009)	4.827	23.122
aorsf-cph	0.144 (0.012)	0.734 (0.009)	2.680	0.205
aorsf-fast	0.143 (0.012)	0.733 (0.009)	0.852	0.207
aorsf-random	0.141 (0.011)	0.730 (0.009)	3.195	0.185
rsf-standard	0.138 (0.012)	0.731 (0.009)	3.004	0.971
ranger-extratrees	0.135 (0.007)	0.734 (0.009)	3.594	2.718
cif-rotate	0.129 (0.010)	0.725 (0.009)	36.499	8.557
cif-extension	0.119 (0.006)	0.731 (0.009)	23.111	8.877
glmnet-cox	0.117 (0.008)	0.727 (0.009)	0.275	0.004
xgboost-cox	0.114 (0.008)	0.729 (0.009)	3.650	0.004
nn-cox	-0.008 (0.028)	0.514 (0.047)	18.007	8.402
xgboost-aft	—	0.735 (0.009)	14.660	0.006
<i>Serum free light chain; death, $n = 7874$, $p = 10$</i>				
aorsf-fast	0.250 (0.014)	0.826 (0.008)	2.013	0.589
aorsf-cph	0.250 (0.014)	0.825 (0.008)	6.411	0.580
aorsf-net	0.250 (0.013)	0.823 (0.008)	278.298	0.560
glmnet-cox	0.247 (0.012)	0.820 (0.007)	0.551	0.006
obliqueRSF-net	0.247 (0.012)	0.821 (0.008)	1105.436	151.574
ranger-extratrees	0.243 (0.009)	0.820 (0.007)	12.701	12.470
rsf-standard	0.243 (0.014)	0.815 (0.008)	5.245	0.573
cif-standard	0.243 (0.011)	0.818 (0.008)	19.627	119.032
aorsf-random	0.232 (0.012)	0.817 (0.008)	6.732	0.569
cif-rotate	0.227 (0.008)	0.819 (0.007)	65.626	21.236
cif-extension	0.201 (0.005)	0.820 (0.008)	40.750	20.844
xgboost-cox	0.094 (0.040)	0.823 (0.008)	5.955	0.008
nn-cox	0.002 (0.005)	0.608 (0.121)	26.566	27.386

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
xgboost-aft	—	0.823 (0.008)	18.556	0.009
<i>SPRINT; CVD death, $n = 9361$, $p = 174$</i>				
glmnet-cox	0.070 (0.011)	0.794 (0.010)	13.455	0.012
aorsf-net	0.070 (0.007)	0.796 (0.011)	336.970	0.642
aorsf-fast	0.069 (0.006)	0.796 (0.011)	2.518	0.629
aorsf-cph	0.069 (0.006)	0.796 (0.011)	9.006	0.589
obliqueRSF-net	0.067 (0.005)	0.797 (0.012)	1018.392	423.791
rsf-standard	0.064 (0.007)	0.787 (0.014)	3.884	1.263
cif-standard	0.061 (0.004)	0.797 (0.011)	50.914	182.202
cif-rotate	0.061 (0.005)	0.789 (0.012)	929.822	112.740
ranger-extratrees	0.054 (0.003)	0.791 (0.012)	7.349	8.127
nn-cox	0.039 (0.019)	0.763 (0.029)	21.097	24.235
cif-extension	0.034 (0.002)	0.788 (0.011)	122.978	33.619
aorsf-random	0.026 (0.003)	0.746 (0.017)	5.840	0.731
xgboost-cox	0.007 (0.018)	0.798 (0.011)	6.987	0.013
xgboost-aft	—	0.794 (0.012)	20.162	0.012
<i>SPRINT; death, $n = 9361$, $p = 174$</i>				
glmnet-cox	0.122 (0.011)	0.770 (0.010)	5.445	0.011
aorsf-cph	0.116 (0.008)	0.770 (0.009)	12.906	1.531
aorsf-fast	0.116 (0.008)	0.770 (0.008)	3.624	1.491
aorsf-net	0.113 (0.009)	0.768 (0.009)	587.703	0.926
obliqueRSF-net	0.112 (0.007)	0.767 (0.008)	2672.537	233.957
rsf-standard	0.110 (0.007)	0.762 (0.009)	6.175	0.658
cif-standard	0.106 (0.006)	0.764 (0.008)	51.175	188.448
ranger-extratrees	0.096 (0.005)	0.756 (0.009)	12.312	9.289
nn-cox	0.096 (0.010)	0.756 (0.010)	35.162	40.016
cif-rotate	0.090 (0.006)	0.745 (0.009)	1120.987	112.752
cif-extension	0.055 (0.002)	0.746 (0.009)	137.209	33.831
aorsf-random	0.052 (0.003)	0.719 (0.009)	9.547	1.043
xgboost-cox	0.030 (0.024)	0.772 (0.008)	9.205	0.014
xgboost-aft	—	0.771 (0.008)	23.395	0.013
<i>Systolic Heart Failure; death, $n = 2231$, $p = 41$</i>				
obliqueRSF-net	0.114 (0.012)	0.748 (0.012)	383.319	25.716
glmnet-cox	0.114 (0.013)	0.747 (0.012)	0.265	0.004

A.2: Index of prediction accuracy, time-dependent concordance statistic, and computational time required to fit and compute predictions for several learning algorithms across 31 risk prediction tasks. (*continued*)

	Scaled Brier	C-Statistic	Model fitting	Risk prediction
cif-rotate	0.114 (0.013)	0.742 (0.011)	71.687	10.493
aorsf-net	0.113 (0.013)	0.745 (0.012)	117.827	0.158
aorsf-cph	0.112 (0.014)	0.746 (0.012)	1.907	0.147
cif-standard	0.110 (0.011)	0.745 (0.012)	3.952	16.282
aorsf-fast	0.110 (0.016)	0.745 (0.011)	0.587	0.146
rsf-standard	0.106 (0.011)	0.737 (0.010)	2.470	0.250
cif-extension	0.095 (0.005)	0.745 (0.012)	29.774	10.136
ranger-extratrees	0.092 (0.008)	0.739 (0.013)	3.039	1.320
xgboost-cox	0.091 (0.009)	0.746 (0.010)	4.251	0.004
aorsf-random	0.082 (0.005)	0.733 (0.012)	2.434	0.152
nn-cox	0.077 (0.026)	0.709 (0.032)	19.024	4.850
xgboost-aft	—	0.743 (0.009)	13.262	0.006
<i>VA lung cancer trial; death, $n = 137$, $p = 8$</i>				
aorsf-fast	0.197 (0.050)	0.794 (0.033)	0.082	0.014
aorsf-net	0.197 (0.050)	0.796 (0.034)	9.601	0.011
aorsf-cph	0.194 (0.053)	0.793 (0.035)	0.104	0.011
cif-rotate	0.192 (0.066)	0.786 (0.037)	4.488	1.313
rsf-standard	0.172 (0.049)	0.786 (0.038)	0.070	0.025
cif-extension	0.169 (0.048)	0.793 (0.032)	3.704	1.201
glmnet-cox	0.157 (0.032)	0.786 (0.038)	0.086	0.002
aorsf-random	0.151 (0.046)	0.779 (0.037)	0.213	0.012
cif-standard	0.124 (0.040)	0.767 (0.035)	0.103	0.120
obliqueRSF-net	0.123 (0.034)	0.794 (0.028)	63.347	0.662
ranger-extratrees	0.089 (0.033)	0.777 (0.036)	0.021	0.027
xgboost-cox	0.057 (0.076)	0.748 (0.048)	1.179	0.002
xgboost-aft	—	0.755 (0.045)	5.361	0.005
nn-cox	-0.025 (0.034)	0.513 (0.109)	11.395	0.138

A.3: Discrimination of relevant versus irrelevant variables for several techniques to estimate variable importance.

Max correlation	No. observations	accelerated oblique RSF			xgboost		RSF
		Negation	ANOVA	Permutation	SHAP	Gain	Permutation
Overall	Overall	76.0	74.0	73.2	69.7	64.7	67.8
<i>Interactions</i>							
Overall	Overall	57.9	57.8	58.1	54.7	49.4	57.1
30	500	54.3	54.5	54.7	48.2	42.6	54.8
30	1,000	57.0	56.6	57.9	53.5	48.7	56.5
30	2,500	61.9	59.2	64.2	61.9	61.2	60.3
15	500	53.4	53.6	53.1	47.0	40.9	54.5
15	1,000	56.5	55.7	57.1	52.2	45.9	55.5
15	2,500	61.3	59.0	62.6	61.1	59.0	60.8
0	500	52.6	54.8	53.2	44.6	40.8	53.6
0	1,000	56.9	58.7	55.5	53.0	43.1	55.6
0	2,500	67.6	68.1	64.6	71.1	62.3	62.4
<i>Non-linear effects</i>							
Overall	Overall	71.8	69.4	67.9	65.9	60.1	61.7
30	500	58.6	58.6	57.4	53.1	48.6	55.4
30	1,000	61.2	59.6	58.6	57.4	52.0	55.9
30	2,500	62.1	60.1	61.0	60.1	56.4	58.1
15	500	63.6	61.5	60.8	54.6	49.0	57.7
15	1,000	67.6	64.9	64.8	62.4	55.8	59.1
15	2,500	70.7	67.3	68.8	66.7	62.1	62.6
0	500	75.6	72.5	69.3	60.0	56.2	61.2
0	1,000	88.4	84.0	78.3	81.7	69.1	67.2
0	2,500	98.3	96.2	91.9	97.5	91.4	78.5
<i>Combination effects</i>							
Overall	Overall	78.4	76.0	74.9	70.8	65.3	68.3

A.3: Discrimination of relevant versus irrelevant variables for several techniques to estimate variable importance.
(continued)

Max correlation	No. observations	Negation	ANOVA	Permutation	SHAP	Gain	Permutation
30	500	64.8	63.8	62.7	55.6	49.8	59.3
30	1,000	67.5	65.7	65.0	61.4	55.7	61.5
30	2,500	69.8	67.0	68.5	65.7	62.4	64.3
15	500	70.4	68.0	66.6	59.2	53.0	62.3
15	1,000	75.0	71.2	71.7	66.6	59.7	64.9
15	2,500	78.9	74.8	77.1	72.9	69.0	69.9
0	500	84.0	81.4	76.5	66.5	61.7	67.4
0	1,000	95.4	92.4	87.8	89.4	78.6	76.3
0	2,500	99.8	99.3	97.9	99.6	97.8	89.1
<i>Main effects</i>							
Overall	Overall	91.1	89.0	88.8	85.1	82.7	83.2
30	500	79.3	77.5	75.3	70.2	66.5	71.2
30	1,000	83.7	80.8	80.6	77.1	74.0	74.8
30	2,500	86.7	83.7	85.2	81.8	80.5	79.3
15	500	86.4	83.3	81.9	75.6	71.3	75.4
15	1,000	91.3	88.2	88.7	84.9	81.6	81.0
15	2,500	94.6	91.8	93.8	90.3	89.0	86.8
0	500	97.7	96.2	94.1	86.2	83.6	85.7
0	1,000	100.0	99.7	99.4	99.4	98.0	95.1
0	2,500	100.0	100.0	100.0	100.0	100.0	99.8

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